EXHIBIT 69







Best International Trustee ISR Awards 2003





Princeton Advisory Group, Inc. Collateral Manager WestLB AG Underwriter

Deutsche Hank Trustee Tijana Andjelkovic Specialist

12/22/2006 Closing Date 03/20/2007 Next Payment Date

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Summary Report As of March 14, 2007

	Asset Balances			Qua	lity Tests		
Net Outstanding Portfolio Collater Aggregate Principal Halance Aggregate Principal Balance (other Deferred Interest PIK Bonds Principal Collections Interest Collections Expense Account	Bala 745,264,749 734,849,503 12,515,246 301,735 132,118	20 100.000 .13 98.325 - 0.00 .07 1.675 .78 0.040	Moody's Asset Correlation Factor Test Moody's Weighted Average Rating Factor Moody's Weighted Average Recovery Rate S&P Weighted Average Recovery Rate(A-1) S&P Weighted Average Recovery Rate(A-2) S&P Weighted Average Recovery Rate(A-3) S&P Weighted Average Recovery Rate(B) S&P Weighted Average Recovery Rate(C) S&P Weighted Average Recovery Rate(D) Weighted Average Recovery Rate(D) Weighted Average Life Weighted Average Spread	Current 15,9000 49,8874 54,1000 60,3000 60,3000 67,3000 75,8000 80,6000 5,8018 58,1785	Trigger 18,0000 55,0000 47,5000 54,0000 54,0000 71,0000 76,0000 54,0000 54,0000	Result N/A	
	Note Statistics			Cov	erage Tests		
Class A-1a Notes Class A-2 Notes Class A-3 Notes Class B Notes Class C Notes Class D Notes Class D Notes Class A-1b Notes Drawn Down	Outstanding Balances 490,000,000,00 42,500,000,00 40,000,000,00 16,500,000,00 12,800,000,00 8,250,000,00 133,000,000,00	Interest Rate 5.540000 5.670000 5.770000 6.760000 8.520000 *	Projected Payment 2,111,355.56 187,425.00 179,511.11 75,331.67 67,299.56 54,670.00 330,016.04	Class A/B Overcollateralization Test Class D Overcollateralization Test Class D Overcollateralization Test Class A/B Interest Coverage Test Class C Interest Coverage Test Class D Interest Coverage Test	Current 103.2223 101.4242 100.2981 Current 107.4394 104.9891 103.0795	Trigger 101.0000 100.5000 100.2500 Trigger 104.0000 103.0000 101.0000	Result NA NA NA NA Result NA NA

* Class A-1b Drawn Down Interpolated LIBOR

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to the c	30(34m0s,04s).ent-1	Principal	42.42.537	Derived	Ratings	Fitch	Rate	Spread /	Maturity	new table
ISIN/ CUSIP	Issuer / Obligation	Balance	Price	Moody's	The second secon	Long term	Туре	Coupon	Date	Country
0252GAJ8	AAMES MORTGAGE DIVESTMENT TRUST 2005-1 Class M5	\$3,785,000.00	99.88	A3	AA-		Floating Rate	54.00	04/25/2036	USA
02573AB9	ABACUS 2006-NS1 LTD. Class B	10,000,000.00	100:00	Ail	AA+		Floating Rate	45.00	08/28/2046	CYM
00082WAB6	ACA ABS 2006-I LIMITED Class ATLB	4,984,901.80	180.00	Ann	AAA		Floating Kate	44,00	06/10/2041	CYM
004421WW9	ACE SECURITIES CORP. 2006-HEI Class M6	3,000,000.00	99.97	A3	Δ+	A+	Floating Kate	67.00	02/25/2036	USA
004421W36	ACE SECURITIES CORP. 2006-HEI Class M3	7,000,000.00	99.53	As3	AA:	AA	Floating Rate	42.00	02/25/2036	USA
004421XV0	ACE SECURITIES CORP. 2006-SDI Class ATR	6,297,435.54	100.00	Ann	AAA	AAA	Floating Rate	35.00	02/25/2036	USA
096368AB0	ADAMS SQUARE FUNDING LUTD. Class B1	7,500,000.00	90.42	As2	AA		Floating Rate	57,00	12/15/2053	CYM
006369AG7	ADAMS SQUARE FUNDING LTD 2007-2A Class A3	10,000,000.00	100.00	A42	AA		Floating Rate	60.00	03/10/2047	CYM
026607306	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2006-1 Class 1A3	7,765,262.41	100.47	Ann	AAA		Floating Rate	30.00	03/25/2046	USA
130725X91	AMERIQUEST MORTGAGE SECURITIES 2006-R1 Class M6	3,000,000.00	100.06	A3	A-	Ar.	Floating Rate	72.00	03/25/2036	UBA
13072SX6T	AMERIQUEST MORTGAGE SECURITIES 2006-R1 Class M3	2,000,000.00	94.90	Aa3	AA-	AA-	Floating Kate	44.00	03/25/2036	USA
03878CAG1	ARBOR REALTY MORTGAGE SECURITIES 2905-1 Class E.	2,000,000.00	100.00	A3	A-	Α-	Florting Rate	90.00	01/26/2042	CYM
0403048256	ABGUNT SECURITIES INC. 2006-W2 Class M3	7,500,000.00	99.90	Aa3	AA-	AA	Plosting Rate	44.00	03/25/2036	USA
0401045578	ARGENT SECURITIES INC. 2006-WI Class M6	4,000,000.00	99.7K	A3-	.A	A-	Floating Rate	00.00	04/25/2036	USA
00075XAM9	ASSET BACKED FUNDING CERTIFICATES 2006-OPT2 Class M-6	3,500,000.00	99.49	A3	Α-	Α-	Floating Rate	45.00	10/25/2036	USA
04541GWL2	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE2 Class M5	5,000,000.00	98.89	A2	A	A	Floating Rate	52.00	03/25/2036	USA
94544GAMI	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-BB4 Class M5	2,010,000.00	99.78	A3	A-	A	Floating Rate	51.00	05/25/2036	USA
34973PAC3	ATTENTUS CDO III, LTD. Class A2	10,000,000.00	100.00	Ан	AAA	AAA	Floating Rate	45:00	10/11/2042	CYM
953500AE4	AVANTEFENDING 2006-1, LTD. Class A3	3,000,000.00	100.00	As2	AA		Floating Rate	52.00	06/06/2046	CYM
057760Abs	BALDWIN 2006-II SEGREGATED PORTFOLIO Class I	10,000,000.00	100.00	As2	AA		Florting Rate	65.00	06/25/2046	CYM
87760AD2	BALDWIN 2006-IV SEGREGATED PORTFOLIO Clear I	3,000,000.00	100.00	A3	A		Floating Rate	200.00	06/25/2038	CYM
06983NAD9	BASIC ASSET BACKED SECURITIES TRUST 2006-1 Class MI	4,090,000.00	99.58	Aa2	AA+	AA	Floating Rate	38.00	04/25/2036	USA
07325NES8	BAYVIEW FINANCIAL ACQUISITION TRUST 2006-B Class 2A3	4,000,000.00	100.65	Ast	AAA	AAA	Floating Rate	30.00	04/28/2036	USA
07386HM32	BEAR STEARNS ALT-A TRUST 2006-2 Class 2B1	5,744,995.42	99.91	As2	AA		Floating Rate	38.00	05/25/2036	USA
7386HG70	BEAR STEARNS ALT-A TRUST 2006-2 Class 2B2	3,829,887.94	100.00	A2	A		Floating Rate	60.00	03/25/2036	USA
07387UFL0	BEAR STEARNS ASSET BACKED SECURITIES 2006-IMI Class M6	2,267,000.00	84.28	A3	A:		Floating Rate	70.00	04/25/2036	USA
12777EAD7	CAIRN MEZ ABS CDO PLC CLASS B1	2,500,000.00	97.58	A42	AA		Floating Rate	90,00	08/13/2047	USA
2777EAE5	CAIRN MEZZ ABS CDO PLC CLASS B2	2,500,000.00	97.86	As3	AA-		Flosting Rate	115.00	08:13/2047	USA
12777EAC9	CAIRN MEZZ ABS CDO PLC CLASS A2B	5,000,000.00	98.91	Ass	AAA		Floating Rate	65.00	08/13/2047	USA
27330932	CALCULUS SCRE TRUST 2006-6 Class NOTE	4,000,000.00	100.00	A2	A		Floating Kate	90.00	10/01/2037	CYM
27331033	CALCULUS SCRE TRUST 2006-7 Class NOTE	5,600,000.00	100.00	A3	A-		Plosting Rate	90.00	10/01/2037	CYM
18272YAG3	CLASS V FUNDING II, LTD. Class II	9,905,870.47	100.00	As2	AA		Floating Rate	70.00	05/21/2046	USA
20647MAE8	CONCURD REAL ESTATE CDO LTD: 2006-1A Class D	2,000,000,00	100.00	A2	A	Α.	Florting Rate	75.00	12/25/2040	CYM
126688899	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-OA3 Class 2A3	6,898,725.84	100.16	Ann	AAA		Florting Rate	32.00	05/25/2036	USA
12668BEN2	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2005-OA6 Class LA4D	7,324,235.00	100:20	Am	AAA		Flosting Rate	38.00	67/25/2046	USA
12147CAC7	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-OAS Cluss LAS	2,805,970.99	100.11	Ann	AAA		Floating Rate	28.00	07/25/2046	USA
1924TWAK4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2006-18 Class M6	5,200,000.00	99.35	A3	A-	AA	Floating Rate	47.00	03/25/2037	USA
26670WW4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2006-4 Class M-2	4,000,000.00	39.77	As2	AAr		Flosting Rate	37.00	07/23/2036	USA
23245CAL4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2007-1 Clins M6	3,000,000.00	97.74	A3.	A-		Floating Rate	45.00	07/25/2037	UBA
225470R70	CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES 2006-3 Class 1MI	10,000,000.00	100.63	As2	AA		Floating Rate	40.00	04/25/2036	USA
29242CAB9	CWCAPITAL COBALT IIL 1.TD, Class B	7,000,000.00	100.00	A42	AA		Floating Rate	45.00	11/30/2043	CYM
23242CAC7	CWCAPITAL COBALT III, LTD. Class C	4,000,000.00	100.00	A2	A		Floating Rate	70.00	11/30/2043	CYM
254206AC9	DILLON READ CMBS CDO 2006-1, LTD. Class A2	4,000,000.00	100.00	As2	AA	AA	Flosting Rate	45.00	12/05/2046	CYM

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ISIN/	Issuer / Obligation	Principal Balance	Price	Derived Moody's		Fitch Long term	Rate Type	Spread /	Maturity	Country
CUSIP				manney a	3441		4776	Coupon	Date	0.000
54206AD7	DILLON READ CMBS CDO 2006-1, LTD. Class A3	2,000,000.00	100.00	A2	A	A	Floating Rate	70.00	12/05/2046	CYM
254206AE5	DILLON READ CMIS CDO 2006-1, LTD: Class A4	2,000,000.00	100:00	A3:	A-	A-	Floating Rate	80.00	12/05/2046	CYM
253098A34	DIVERSEY HARBOR ABS CDO, LTD. Class A4	5,000,000.00	100.00	Aa2	AA		Floating Rate	52.00	08/05/2046	CAM
29257EBD1	EIRLES TWO LIMITED 257	10,000,000.00	100.00	A42	AA		Floating Rate	58.00	06/25/2038	IRL
12027LAJ4	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF14 Class MI	5,000,000.00	100:00	As3	AA-	AA-	Florting Rate	34:00	10/25/2036	USA
320278AK0	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF8 Class 300	2,000,000.00	99-14	A3	A+		Floating Rate	45.00	07/25/2036	USA
347203AD3	FORT DENISON FUNDING LTD 2007-1A Class AZB	5,000,000.00	100.00	Am.	AAA		Florting Rate	55:00	02/17/2047	CYM
31396NOW0	FREDDIE MAC 3) 36 Class MF	4,852,206.05	100.30	Ann	AAA	AAA	Floating Rate	35.00	04/15/2036	USA
35729PFD6	FREMONT HOME LOAN TRUST 2006-1 Class M2	5,000,000.00	99.87	As3	AA.		Floating Rate	36.00	04/25/2036	USA
35729PQD5	FREMONT HOME LOAN TRUST 2006-2 Clain M5	5,000,000.00	99.61	A3	A		Floating Rate	54.00	02/25/2036	USA
15729RAL0	FREMONT HOME LOAN TRUST 2005-A Class M5	2,000,000.00	99.78	A3	Α-	Λ	Floating Rate	50.00	03/25/2036	USA
61068AC3	FURLONG SYNTHETIC ABS CDO 2006-1, LTD. Class A2	2,000,000.00	100.00	As2	AA	NR.	Floating Rate	51.00	16/11/2046	CYM
362405AP7	GSAMP TRUST 2009-SD2 Class A3	5,000,000.00	100.00	Aus	AAA		Floating Rate	35.00	03/25/2046	CYM
9622X4AF9	GSC ABS CDO 2006-2A, LTD. Class B	2,000,000.00	100.00	As2	AA	AA	Florting Rate	52.00	06/08/2045	CYM
962631AK9	GSR MORTGAGE LOAN TRUIT 2006-OAI M4	3,448,000.00	100.00	Al	A+		Floating Rate	55:00	08/25/2046	USA
4370#4VW3	HOME EQUITY ASSET TRUST 2006-4 Claim M6	2,700,000.00	99.79	A3	A	A.	Floating Rate	59.00	08/25/2036	USA
443860AD3	HUDBON MEZZANINE FUNDING 2006-L, LTD. Class B	10,000,000.00	100.00	As2	AA		Floating Rate	62.00	04/12/2042	CYM
45254TTM66	IMPAC SECURED ASSETS TRUST 2006-1 Class IA2C	3,000,000.00	99.53	Ans	AAA		Floating Rate	32.00	05/25/2036	USA
45377MAJ0	INDEPENDENCE VII CDO, LTD. Class C	5,010,000.00	100-00	Asi	AA-	AA-	Floating Rate	70.00	01/10/2045	CYM
453.77MAG6	INDEPENDENCE VII COO, LTD: Class B	3,000,000.00	100.00	As2	AA	AA	Floating Rate	62.00	01/10/2045	CYM
45377MAEL	INDEPENDENCE VII CDO, LTD. Class A2	5,000,000.00	100:00	Ann	AAA	AAA	Floating Rate	45.00	03/30/2045	CYM
46265BAG3	IPSWICH STREET CDO LTD Class B	1,000,006.00	100.00	AsZ	AA	AA	Floating Rate	53.00	08/04/2046	CYM
46691QAJ7	IVY LANE CDO LTD. Class B	4,000,000.00	100.00	AZ	A		Floating Rate	160.00	02/05/2046	CYM
45602WAK0	DOS REAL ESTATE CAPITAL TRUST 2006-HE2 Class M6	2,090,000.00	74.64	A3	A	Ae.	Floating Rate	51.00	08/25/2036	USA
47631WAK3	JER CRE CDO 2006-2, LIMITED Class EFL	2,000,000.00	100.00	A3	A-	A-	Floating Rate	85.00	03/25/2045	CYM
47631WAH0	JER CRE CDO 2006-2, LIMITED Class DFL	3,000,006.00	100,00	A2	Α+	A	Floating Rate	75.06	03/25/2045	CYM
47631WAD9	JER CRE CDO 2006-2, LIMITED Class BFL	1,055,000.00	100.00	As2	AA	AA	Floating Rate	50:00	03:25:2045	CYM
50611PAB2	KODIAK CDO LLTD. Class A2	10,000,000.00	100.00	Ass	AAA	AAA	Floating Rate	48,00	08/07/2037	CYM
50547QAB3	LACERTA ABS CDO 2006-1 LTD Class A2	5,000,000.00	100.00	As2	AA		Floating Rate	60:00	02/15/2046	CYM
514615AC7	LANCER FUNDING, LTD. Class AL)	6,868,486.63	100.00	Ass	AAA		Floating Rate	46.00	04/06/2046	CYM
32516NMO09	LEHMAN BROS FLOATING RATE COMMERCIAL 2006-CCL Class D	2,000,000.00	100.07	Ass	AA-	AAA	Floating Rate	45.00	01/15/2021	USA
52522RAE00	LEHMAN XS TRUST 2006-GP1 Class ASB	5,000,000.00	100.46	Aw	AAA		Floating Rate	30.00	05/25/2046	USA
530150AG6	LIBERTAS PREFERRED FUNDING LLTD. Class B	4,000,000.00	100.00	As2	AA	AA	Floating Rate	58.00	12/05/2043	CYM
53014NAB8	LIBERTAS PREFERRED FUNDING, LTD. 2007-2A Class A2	10,000,000.00	100.00	Ann	AAA		Florting Rate	51.00	02/12/2047	CYM
53056NAD3	LIBERTY HARBOUR CDO LTD 2007-2A Class C	3,500,000.00	100.00	Al	A-		Flosting Rate	155.00	03/02/2051	CYM
425145ZK	LONG BEACH MORTAGE LOAN TRUST 2006-WL3 Class M3	5,000,000.00	100.06	A43	AA-	AA-	Floating Rate	44,00	01/25/2036	USA
542514TW4	LONG BEACH MORTGAGE LOAN TRUST 2006-2 Class M-2	5,090,000.00	99.52	As2	AA	AA+	Floating Rate	39:00	03/25/2036	USA
H2STWAL6	LONG BEACH MORTGAGE LOAN TRUST 2006-9 Class M6	3,000,000.00	86.43	A3	A		Florting Rate	45.00	10/25/2036	USA
559602BG1	MAGNOLIA FENANCE II PLC 2006-RA Class C	8,000,000.00	100.00	As2	AAA		Floating Rate	60.00	11/25/2044	DUL
59902BI5	MAGNOLIA FINANCE II PLC 2006-9A Class B	10,000,000.00	100.00	As2	AAA		Floating Rate	65.00	03/25/2045	UKL.
576433H58	MASTR ADJUSTABLE RATE MORTGAGES TRUST 2006-OAT Class 4A3	6,462,144.57	100.46	Am	AAA		Floating Rate	31.00	04/25/2046	USA
97643LP50	MASTR ASSET BACKED SECURITIES TRUST 2006-FREE Class MIL	2,000,000.00	100.00	Au	AA-		Floating Rate	40.00	12/25/2035	USA
57643LPT7	MASTR ASSET BACKED SECURITIES TRUST 2006-FREE Class M4	1,000,000.00	99.54	Al	A+		Floating Rate	51.00	12/25/2035	USA

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ISIN / CUSIP	Issuer / Obligation	Principal Balance	Price	Derived Moody's	100000000000000000000000000000000000000	Fitch Long term	Rate Type	Spread / Coupon	Maturity Date	Country
7643GAL1	MARTR ASSET BACKED SECURITIES TRUST 2006-FRE2 Claim M-6	1,955,000.00	99.64	A3	A-		Floating Rate	49.00	03/25/2036	USA
7643LQX7	MASTR ASSET BACKED SECURITIES TRUST 2006-HEI Class MS	4,000,000.00	99:90	As3	AAF		Floating Rate	40.00	01/25/2036	USA
291KAH0	MASTR ASSET BACKED SECURITIES TRUST 2006-WMC3 Class M3	6,000,000.00	99.58	Aa3	AA		Floating Rate	34.00	08/25/2036	USA
19372AC5	MERCURY CDO III, LTD. Class B	996,290.11	100.00	As2	AA		Floating Kate	55.00	07/27/2048	CYM
0020VAZ6	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-ART Class MIS	1,750,000.00	99.58	As3	AA:		Floating Rate	37:00	03/25/2037	USA
0200577	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-WMC2 Class M6	4,000,000.00	99.91	A3	A		Floating Rate	58.00	03/25/2037	USA
0804AC2	MELLERTON II HIGH GRADE ARS CDO, LTD. Class B	3,500,000.00	100.00	As2	AA		Floating Rate	57,00	63/06/2051	CYM
0804AB4	MILLERTON II HIGH GRADE ABS CDO, LTD. Class A2	3,500,000.00	100.00	Ann	AAA		Floating Rate	45.00	03/06/2051	CYM
2181AE7	MONTAUK POINT CDO II, LTD Class A-3	2,500,000.00	100.00	As2	AA.		Floating Rate	53.00	04/06/2046	CYM
2181A36	MONTAUK POINT CDO II, LTD Class A4	2,000,000.00	100,00	A2	A		Floating Rate	145.00	04/06/2046	CYM
TONIACE	MONTAUK POINT CDO II, LTD Class AU	3,250,000.00	100.00	Ant	AAA		Floating Kate	42.00	04/09/2046	CYM
7451EL9	MORGAN STANLEY CAPITAL I TRUST 2006-NC2 Class M5	2,500,000.00	98.77	A2.	A	A	Florting Rate	53.00	02/25/2036	USA
749GASC8	MORGAN STANLEY HOME EQUITY LOAN TRUST 2006-3 Class M6	2,000,000.00	99.42	A3	A	A-	Floring Rate	50:00	04/25/2036	USA
860EAK5	NATIONSTAR HOME EQUITY LOAN TRUST 2007-A Class 346	3,123,000.00	100.04	A3-	A-		Floating Rate	45.00	03/25/2037	USA
069LACI	NEPTUNE CDO CORPORATION 2007-4A Class B	5,000,000.00	160.00	As2	AA		Floating Rate	70.00	10/08/2046	CYM
069LAB3	NEPTUNE CDO CORPORATION 2017-4A Class A2	15,000,000.00	100.00	Ass	AAA		Floating Rate	56:08	19/08/2046	CYM
352VQV6	NEW CENTURY HOME EQUITY LOAN TRUST 2006-1 Cline MS	5,000,000.00	99.74	As3	AA-	AA-	Florting Rate	38.00	05/25/2036	USA
106AA70	NEWCASTLE MORTGAGE SECURITIES TRUST 2006-1 Class M6	2,500,000.00	99.86	A3	A+		Floating Rate	57.00	03/25/2036	USA
9884AK4	NOVASTAR HOME EQUITY LOAN TRUST 2006-1 Class M5	5,000,000.00	99.63	A3	A+	At	Floating Rate	53 (0)	05/25/2036	USA
STMTAIL2	OCTONION CDO LTD 2007-LA Class B	3,500,000.00	100.00	A2	A		Floating State	200.00	05/10/2047	CYM
STMIACE	OCTONION COO LTD. 2007-1A Class A2	10,000,000.00	100.00	Ass	AAA		Floating Rate	50.00	05/10/2047	CYM
383 NEF6	OPTELM MORTGAGE ACCEPTANCE CORP 2006-J Class M5	2,179,000.00	100.00	A2	A		Floating Rate	54.00	04/25/2036	USA
383NDW0	OPTEUM MORTGAGE ACCEPTANCE CORP 2006-1 Class LACI	5,000,000:00	99.54	Ant	AAA		Floating Rate	30.00	04/25/2036	USA
383NEG4	OPTELM MORTGAGE ACCEPTANCE CORP 2006-1 Class M6	1,803,000.00	100.00	A3	Α-		Floating Rate	90.00	04/25/2036	USA
S7IWAC9	ORCHID STRUCTURED FINANCE CDO III, LTD. Class A2	9,962,760.91	100.00	Ass	AAA		Floating Rate	50.00	01/06/2046	CYM
630QAF4	ORION 2006-2 LTD: Class C1	3,500,000.00	100.00	AZ	A	A	Floating Rate	150.00	12/07/2051	CYM
630QAD9	ORION 2006-2 LTD: Class B1	10,000,000.00	100.00	As2	AA	AA.	Floating Rate	54.00	12/07/2051	CYM
121PEB5	OWNIT MORTGAGE LOAN TRUST 2006-3 Class MS	2,803,000.00	99.69	Aa3	AA+		Floating Rate	37:00	03/25/2037	USA
4732XAC1	PYXIS ABS CDO; LTD: 2007-1A Class A2	5,000,000.00	100.00	Ass	AAA		Floating Rate	55.00	03/06/2047	CYM
112B2U3	RAAC SERIES 2006-RPI TRUST Class A2	5,000,000.00	100.00	Awi	AAA	AAA	Floating Rate	35.00	10/25/2045	USA
1020AE8	RAIT CRE CDO LLTD. Class D	2,000,000.00	100.00	A2	A	A	Floating Rate	70:00	11/20/2046	CYM
1020AF5	RAIT CRE CDO LLTD. Class E.	2,000,000.00	100.00	A3	A-	A-	Floating Rate	15.00	11/20/2046	CYM
1920AC2	RAIT CRE CDO LLTD. Class B	8,000,000.00	100.00	AsZ	AA	AA	Florting Rate	45.00	11/20/2046	CYM
FLISFAF7	RESIDENTIAL ACCREDIT LOANS, INC. 2006-QOS Class MI	4,001,252.38	100.73	Ann	AA+		Florting Rate	39.00	10/25/2046	USA
115FAG5	RESIDENTIAL ACCREDIT LOANS, INC. 2006-QOS Class M2	4,001,252.38	100.08	Aal	AA		Flosting Rate	41.00	10/25/2046	USA
1129262	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Clus M4	1,500,000.00	09.32	Aa3	A+		Floating Rate	51.00	03/25/2036	USA
1128299	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Class M2	2,000,000.00	99.72	As2	AA		Floating Rate	40.00	03/25/2036	USA
11282/34	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Class M3	1,500,000.00	39.76	AsZ	AA-		Floring Rate	43.00	03/23/2036	USA
406AAF6	RESIDENTIAL ASSET SECURITIES CORP 2006-EMIX2 Class MD	3,000,000.00	99.76	Aa3	AA		Flosting Rate	44.00	02/25/2036	USA
406AAJ8	RESIDENTIAL ASSET SECURITIES CORP 2006-EMDG Class M6	1,000,000.00	101.14	A3	A+		Flosting Rate	69.00	02/25/2036	USA
113ACG4	RESIDENTIAL ASSET SECURITIES CORP 2006-EMX3-Class M-6	5,000,000.00	99.78	A3	A		Floating Rate	55.00	04/25/2036	USA
934UAH4	RESIDENTIAL ASSET SECURITIES CORP 2006-EMX8 Class M9	8,000,000.00	99.45	Aa3	AA-		Floating Rate	34.00	10/25/2036	USA
466BA02	RESIDENTIAL ASSET SECURITIES CORP 2006-KS2 Claw M3	5,000,000.00	99.63	As3	AA		Flosting Rate	41.00	03/25/2036	USA

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Collateral Details As of March 14, 2007

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ISIN/ CUSIP	Issuer / Obligation	Principal Balance	Price	Derived Moody's	100000000000000000000000000000000000000	Fitch Long term	Rate Type	Spread / Coupon	Maturity Date	Country
75406BAK3	RESIDENTIAL ASSET SECURITIES CORP 2006-KS2 Class M6	5,000,000.00	99.73	A3	A+-		Floating Rate	62.00	03/25/2036	USA
774262AC3	ROCKWALL CDO LTD. Class AZL	9,000,000.00	100.00	As2	AA	NR	Floating Rate	65.00	08/01/2021	CYM
785778QN4	SACO I TRUST 2006-3 Class M2	4,725,000.00	99.84	Aa2	AA		Floating Este	45.00	04/25/2036	USA
78689RAE4	SAGITTARRIS CDG LTD 2007-1A Class B	2,000,000.00	100.06	A42	AA		Floating Rate	57.06	12/10/2051	CYM
78689RAC8	SAGITTARIUS CDO LTD 2007-1A Class A	7,500,000.00	100.00	Ann	AAA		Floating Rate	47.00	12/10/2051	CYM
#1378GAK4	SECURITIZED ASSET BACKED RECEIVABLES 2007-NC2 Class Mill	1,514,000.00	59.15	A3	A	Α.	Floating Rate	44.00	01/25/2037	USA
81879MAZ2	SG MORTGAGE SECURITIES TRUST 2006-FREI Class MB	2,000,000.00	99.54	Aa3	AA	AA+	Floating Rate	37.00	02/25/2036	USA
81879MBC2	SO MORTGAGE SECURITIES TRUST 2006-FREI Class M5	2,000,000.00	99.60	A3	A	A+	Flosting Rate	60.00	02/25/2036	USA
12442VAD7	SHERWOOD FUNDING CDO 2006-3A A3.	3,500,000.00	100.00	A2	A		Florting Rate	155.00	02/09/2047	USA
03611MKY3	SOUNDVIEW BOME EQUITY LOAN TRUST 2006-OPTI Class A4	1,000,000.00	100.57	Ans	AAA	AAA	Floating Rate	30.00	02/25/2036	USA
83611MLE6	SOUNDVIEW HOME EQUITY LOAN TRUST 2005-OPTI Class 545	4,090,000.00	100.32	A3	A+	A	Floating Rate	70.00	02/25/2036	USA
8475TPS.B3	SPECIALTY UNDERWRITING & RESIDENTIAL FIN 2006-ABI Class M5	1,000,000.00	99.28	A2	AA		Flosting Rate	59.00	12/25/2036	USA
14751PLC1	SPECIALTY UNDERWRITING & RESIDENTIAL FIN 2006-AHI Class M6	1,000,000.00	99.70	A3-	AA		Firsting Rate	69.00	12/25/2036	USA
8635KED17	STRUCTURED ASSET INVESTMENT LOAN TRUST 2006-BNC1 Class M2	4,000,000.00	100.05	Aa3	AA	AA-	Floating Rate	44.00	03/25/2036	USA
86359XAL7	STRUCTURED ASSET SECURITIES CORP 2006-AMI Class M6	4,000;000.00	99.72	A3	Α-	Α-	Floating Rate	52.00	04/25/2036	USA
86359YAF6	STRUCTURED ASSET SECURTIES CORP 2006-BC1 Class M6	3,000,000.00	99.45	A3	A+	A+	Florting Rate	35.00	03/25/2036	USA
17331AAF1	TABLERNA PREFERRED FUNDING VELTD. Class C	5,000,000.00	100.00	As2	AA	AA	Floating Rate	70.00	12/05/2036	CYM
079315AB1	TABIERNA PREFERRED FUNDING VILLTD. Class ATLB	10,000,000.00	100.00	Ant	AAA	AAA	Floating Rate	50.00	02/05/2037	CYM
17337YAC0	TABS 2006-6 LTD. Class A2	5,000,000.00	100.00	As2	AA.		Floating Rate	55.00	02/14/2047	CYM
8865TRACE	TIERRA ALTA FUNDING I, LTD. Class A3A	3,000,000.00	100.00	As2	AA		Floating Kate	62.00	02/05/2046	USA
8651RAB3	TIERRA ALTA FUNDING I, LTD. Class A2	5,000,000.00	100.00	Ann	AAA		Florting Rate	53.00	02/05/2046	USA
89609AAE3	TRICADIA CEX 2006-6, LTD. Class AH.	4,000,000.00	100.00	At	A		Floating Rate	170.00	11/05/2041	CYM
89619AAD7	TRICADIA CDO 2006-6, LTD. Class AZL-	7,000,000.00	100.00	Ast	AA		Floating Rate	75.00	11/05/2041	CYM
925338 AD7	VERTICAL ABS CDO 2006-2, LTD. Class A3	5,000,000.00	196.00	A2	A	A	Floating Rate	145,00	05/09/2046	CYM
92534YAC1	VERTICAL CDO LTD CLASS AI	5,000,000.00	96.06	Am	AAA		Floating Rate	75.00	04/10/2047	USA
928637AE7	VOLANS FUNDING LTD CLASS C	3,500,000.00	96.99	AZ	A	A	Floring Rate	275.00	03/10/2052	USA
92925DAK6	WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR17 Class B2	6,983,761.36	100.73	Ail	AA.		Floating Rate	40.00	12/25/2046	USA
2925CEW#	WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-HEL Class MS	2,068,000.00	99.38	Aa3	AA+	AA	Floating Rate	38,00	04/25/2036	USA
4766WAE3	WEBSTER CDO 2006-1A LTD Class A2L	1,500,000.00	100.00	Asil	AA		Floating Rate	54.00	04/13/2047	CYM
4769WAG8	WEBSTER CDO 2006-1A LTD Class A3L	3,500,000.00	100:00	A2	A		Floating Rate	145.00	04/13/2047	CYM
56315AD7	WEST TRADE FUNDING CDO LLTD. Class B	4,942,306.56	100.00	As2	AA	AA	Ploating Kate	59.00	06/06/2044	CYM
090346AH5	WMALT MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR9 Class B2	9,994,756.83	100.69	Asl	AA		Floating Rate	42.00	11/25/2046	USA

\$734,849,593.13

Destroche Bank - Structured Finance Services 5 Monthly Report Produced: April 20, 2007

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Eligibility Criteria As of March 14, 2007

let	Principal Balance	Permitted Amount *	Result	Trigger	Variance	Status
(91)(A)Rating heliow AAA/Aaa	551,377,373.37	559,350,000.00	71.25	75,00	3.75	NA
(01 XB)Rating below AA-/Aa3	189,405,887.91	223,740,000.00	25.40	30.00	4.60	N/A
(01)(C)Rating below A-/A3	0.00	0.00	0.00	0.00	0.00	N/A
(92)Non-US Synthetic	0.00	37,290,000.00	8.00	5.00	5.90	NA
(03)Emerging Markets	0.00	0.00	6.00	0.00	0.00	N/A
(94)(A)Single Issuer AAA/Asa	13,000,000.00	22,374,000.00	2.01	3.00	0.99	N/A
(94)(B)Single Issuer Ass/AAA to AA-/As3	10,000,000.00	14,916,000.00	1.34	2.00	0.56	NA
(94)C)Single boser AsS/AA- to A-/AS	5,600,000.00	5,966,400.00	0.75	0.80	0.05	NA
(05 XA)Single Servicer	29,228,931.82	93,225,000.00	3.92	12.50	8.58	N/A
USXB)Single Servicer below Aa3	15,297,435.55	149,160,000.00	2.05	20.00	17.95	N/A.
(05)(C)Single Servicer Aa3 or Higher	29,228,931.82	149,160,000.00	3.92	20.00	16.08	N/A
(96)(A)Single Servicer Wells Fargo or Strong	83,301,402.42	149,160,000.00	11.15	20.00	8.85	N/A
(06)(B)Single Servicer 2nd Not Wells Fargo	19,001,252.38	93,225,000.00	2.55	12.50	9.95	NA
(96)(C)Single Servicer below AAA to AA-	29,046,518.19	74,580,000.00	3.89	10.00	6.11	N/A
06XD/Single Servicer below AA	13,297,435.55	52,206,000.00	2.05	7.00	4.95	NA
S7X,A3Synthetic Counterparty Concestration	11,000,000.00	74,580,000.00	1.47	10.00	8.53	N/A:
97)(B)Synthetic Single Counterparty Ass/AAA	0.00	22,374,000.00	0.00	3.00	3.00	N/A
(67)(C)llyriftetic Single Counterparty Asl/AA+	0.00	14,916,000.00	6.00	2.00	2.00	N/A
973(D)Synthetic Single Counterparty As2/AA	11,000,000.00	14,915,000.00	1.47	2.00	6.53	N/A
97)(E)Synthetic Single Counterporty Aa3/AA-	11,000,000.00	14,916,000,00	1.47	2.00	0.53	N/A
97)(F)(lyathetic Bingle Counterparty Al-/A=	0.00	0.00	0.00	0.00	0.00	N/A
97yG/Synthetic Aggregate Counterparty Ass/AAA	0.00	37,290,000.00	0.00	5.00	5.00	N/A
97)(H)B)/nthelic Aggregate Counterparty Aal (AA+	0.00	29,832,000.00	0.00	4.00	4.00	N/A:
97)(18)yithetic Aggregate Counterparty As2/AA	11,000,000.00	29,832,000.00	1.47	4.00	2.53	NA
97)(J8)ynthetic Aggregate Counterporty AsVAA-	11,000,000.00	22,374,000.00	1.47	3.00	1.53	N/A:
67xK;Synthetic Aggregate Counterparty A1/A+	0.00	0.00	0.00	0.00	0.00	N/A
08)(A)(O Purchased with Interest Asal AAA	0.00	3,729,000.00	0.00	0.50	0.50	N/A
ORXE(80) Purchased with Interest not AsscAAA	0.90	0.00	0.00	0.00	0.00	N/A
08 (CSO Purchased with Principal Proceeds	0.00	0.00	0.00	9.00	0.00	NA
(19)Zero Coupon Bonda	0.00	0.00	0.00	0.00	0.00	N/A
TOJPay Less Than Quarterly	0.00	0.00	0.00	0.00	0.00	N/A
[11]Floating Rate Securities	734,840,503.10	745,800,000.00	98.53	100.00	1.47	N/A
12)Fixed Rate Securities	1110	0.00	0.00	0.06	0.00	N/A.
16)Manufactured Housing Securities	0.00	0.00	0.00	0.00	0.00	NA
T7)CMBS Seournes	70,655,000.00	74,580,000.00	9.47	10.00	0.53	N/A
18)CMBS Single Property Securities	0.00	37,290,000.00	0.00	5.00	5.00	N/A
1930MBS Prime Securities	96,371,451.15	149,160,000.00	12.92	20.00	7.08	NA
(20)(A)RMBS Subprime Securities	172,773,435.55	484,770,000.00	23.17	65.00	41.83	29/A

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Eligibility Criteria As of March 14, 2007

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lest	Principal Balance	Permitted Amount *	Result	Trigger	Variance	Status
(20)(II)RMISS Subprime Securities below Au3/AA-	73,355,006.00	261,030,000.00	9.84	35.00	25.16	N/A
(21)ABS Securities	0.00	261,030,000.00	0.00	35.00	35.00	N/A
(ZXA)CDO Securities	289,910,616.43	298,320,000.00	38.87	46.00	1.13	N/A.
22xB)CDO Securities below Au3/AA-	41,000,000.00	74,580,000.00	5.30	10.00	4.50	NA
22)(C)High Yield CDO Securities	0.00	37,290,000.00	6.00	5.00	5.00	N/A
22)(D)CLO Securities	0.00	37,290,000.00	0.00	5.00	5.00	N/A
22yE)CDO of CDO Securities	0.00	37,290,000.00	0.00	5.00	5.00	N/A
23)Market Value CDO Securities	0.00	0.00	0.00	0.00	0.00	N/A
34)Moniline Guaranteed Securities	0.99	37,290,000.00	0.00	5.00	5.00	N/A
25)Aerospace and Defense Securities	0.00	0.00	0.00	0.00	0.00	N/A
26)Film/Media Securities	0.00	0,00	0.00	0.00	0.00	N/A
27)CDO Securities Same Asset Manager	4,000,000.00	5,593,500.00	0.54	9.75	0.21	NA
28/REIT Debt flecuration	0.00	74,580,000.00	0.00	10.00	10.00	NA
29)PIK Securities	0,00	74,580,000.00	0.00	10.00	10.00	N/A
10 (A) Morthly Pay Securities	457,938,886.72	0.00	61.40	0.00	61.40	N/A
ROXB)Quarterly Psy Hedged	745,800,000.00	671,220,000.00	100.00	90.00	10.00	N/A
31 (Legal Final Maturity Greater than 205)	3,500,000.00	37,290,000.00	0.47	5.00	4.53	N/A
323Legal Final Maturity Greater than 2056	0.00	0.00	0.00	0.00	0.00	N/A
13)Corporate (26) Securities	0.00	0.00	1600	6.00	0.00	NA
34)Deemed Floating Rate Securities	0.00	74,580,000,00	0.00	10.00	10.00	N/A
35)Negative Amortization Securities	0.00	74,580,000.00	0.00	10.00	10.00	NA
36)Cup Comdor Securities	0.00	0.00	0.00	0.00	0.00	N/A
37)(A)Structured Finance CBO Securities	0.00	74,380,000.00	0.00	16.00	10.00	N/A
37(B)8tructured Finance CSO - Market Indices	0.00	14,916,000.00	0.00	2.00	2.00	NA



OC Ratio Coverage Tests as of March 14, 2007

731,349,503.13	
12,515,246.07	
0.00	
0.00	
1,400,000.00	
0.00	
0.00	
0.00	
0.00	
0,00	
0.00	
745,264,749.20	
	12,515,246.07 0.00 0.00 1,400,000.00 0.00 0.00 0.00 0.00 0.00 0.00

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	OC Test		Result	Tutana	Status
	Denominator		Result	Trigger	Status
Class A/B Overcollateralization Test	722,000,000.00	745,264,749.20	103.22	101.00	N/A
Class C Overcollateralization Test	734,800,000.00	745,264,749.20	101.42	100.50	N/A
Class D Overcollateralization Test	743,050,000.00	745,264,749.20	100.30	100.25	N/A



Interest Coverage Test As of March 14, 2007

	201 727 70
Interest Payment Received	301,735.78
Scheduled Interest Payment from Portfolio Collateral	0.00
Scheduled Interest Payment from Eligible Investments	0.00
Hedge Income	2,979,131.09
Less items (1) through (5) under section 11.01(a)(i):	
(1) Taxes and Filling Fees	0.00
(2) Trustee Fee/Admin Expenses/Expense Deposit	-4,650.27
(3) Other Administrative Expenses	-10,000,00
(4) Asset Managment Fee	-34,292.98
(5) Hedge Payments	-133,758.43
	3,098,165.19

	Interest Coverage Ratio Denominator	Interest Coverage Ratio Numerator	Result	Trigger	Status
Class A/B Interest Coverage Test	2,883,639.38	3,098,165.19	107.44	104.00	N/A
Class C Interest Coverage Test	2,950,938.94	3,098,165.19	104.99	103.00	N/A
Class D Interest Coverage Test	3,005,608.94	3,098,165.19	103.08	101.00	N/A

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Equity and Replacement Assets Securities As of March 14, 2007

ISIN/

Principal 96 of Moody's S&P Issuer / Obligation CUSIP NOPCB Balance Rating Rating

NONE

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Interest Only Securities As of March 14, 2007

ISIN/ Principal. Moody's S&P Fitch Percentage of Issuer / Obligation CUSIP Balance Rating Rating Rating Maximum Investment

NONE

Interest Payments Less Frequently Than Monthly As of March 14, 2007

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ISIN/ CUSIP	Issuer / Obligation	Principal Balance	% of MIA	Counte Moody's	rparty Ratings S&P	Interest Payment Freq.
0008ZWAB6	ACA ABS 2006-1 LIMITED Class ATLB	\$4,984,901.80	0.67%	Atte	AAA	Quinterly
006368AB0	ADAMS SQUARE FUNDING L'LTD: Class B1	7,500,000.00	1.01%	Ax2	AA	Quarterly
006369AG7	ADAMS SQUARE FUNDING LTD 2007-2A Class A3	10,000,000.00	1,34%	AsZ	AA	Quarterly
03878CAG1	ARBOR REALTY MORTGAGE SECURITIES 2005-1 Class E	2,000,000.00	0.27%	A3	A-	Quarterly
04973PAC3	ATTENTUS CDO HL LYD, Class A2	10,000,000.00	1.34%	Air	AAA	Quirterly
053500AE4	AVANTI FUNDING 2006-1, LTD. Class A3	3,000,000.00	0.40%	AsZ	AA	Quarterly
057790AD6	BALDWIN 2008-II SEGREGATED PORTFOLIO Class I	111,000,000.00	1.34%	AsZ	AA	Quirierly
057790/AD2	BALDWIN 2006-IV SEGREGATED PORTFOLIO Class 1	5,000,000.00	0.67%	Al	٨	Quarterly
12777EAD?	CABIN MEZ ABS CDO PLC CLASS B1	2,500,000.00	0.34%	A42	AA	Quiriefy
12777EAE5	CAIRN MEZZ ABS CDO PLC CLASS 62	2,500,000.00	0.34%	As3	AA-	Quarterly
Z777EAC9	CAIRN MEZZ ARS CDO PLC CLASS AZE	3,000,000.00	667%	A44	AAA	Quarterly
8272YAG3	CLASS V FUNDING II, LTD: Class B	9,905,870.43	1.33%	As2	AA	Quarterly
23242CAB9	CWCAPITAL COBALT III, LTD. Class B	7,000,000.00	0.94%	Ai2	AA	Quieterly
23242CAC7	CWCAPITAL COBALT BL LTD. Class C	4,000,000.00	0.54%	A2	A	Quarterly
254206AC9	DILLON READ CMB 5 CDO 2006-1, LTD. Class A2	4,000,000.00	0,54%	AiZ	AA	Quarterly
254206AE3	DILLON READ CMBS CDO 2006-1, LTD. Class A4	2,000,000.00	0.27%	A3	A-	Quarterly
254206AD7	DILLON READ CMBS CDO 2006-1, LTD: Class A3	2,000,000.00	0.27%	A2	A	Quarterly
255098AJ4	DIVERSEY HARBOR ABS CDO, LTD. Class A4	5,000,000.00	0.67%	AaZ	AA	Quarterly
28257EBD1	EIRLES TWO LIMITED 257	10,000,000.00	1.34%	As2	AA	Quarterly
61068AC3	FURLONG SYNTHETIC ABS CDO 2006-1, LTD Class A2	2,000,000.00	0.27%	As2	AA	Quarterly
8622X4AF0	GBC ABS CDG 2006-2A, LTD. Class B	2,009,000.00	0.27%	As2	AA	Quarterly
45377MAG6	INDEPENDENCE VII CDO, LTD. Class B	5,000,000.00	0.67%	As2	AA	Quarterly
45377MAE1	INDEPENDENCE VII CDO, LTD. Class AZ	5,000,000.00	6,67%	Ass	AAA	Quarierly
45377MA30	INDEPENDENCE VII CDO, LTD. Class C	5,000,000.00	0.67%	As3	AA-	Quarterly
46265BAG3	PSWICH STREET CDO LTD Class B	00,000,000,1	0.13%	A42	AA	Quarterly
4660IQAJ7	IVY LANE COO LTD. Class B	4,000,000.00	0.54%	A2	A	Quarterly
50011PAB2	KODIAK CDO LLTD, Class A2	10,000,000.00	1,34%	Atta	AAA	Quarierly
0547QAB3	LACERTA ABS CDO 2006-1 LTD Class A2	5,000,000.00	0.67%	AiZ	AA	Quanerty
114615AC7	LANCER FUNDING, LTD. Class ALI	6,868,486.63	0.92%	Aus	AAA	Quarterly
3014NAB8	LIBERTAS PREFERRED FUNDING, LTD. 2007-2A Class A2	10,000,000.00	1.34%	Ara	AAA	Quarterly
89972AC5	MERCURY CDO III, LTD. Class B	996,290.11	0.13%	As2	AA	Quarterly
12181AJ6	MONTAUK POINT CDO II, LTD Class A4	2,000,000:00	0.27%	A2	Λ	Quarterly
512181AE7	MONTAUK POINT CDO IL ETD Class A-2	2,500,000.00	0.34%	As2	AA	Quantity
512181AC1	MONTAUK POINT CDO II, LTD Class AU	3,250,000.00	0.44%	Ass	AAA	Quarterly
4069LAC1	NEPTUNE CDO CORPORATION 2007-4A Class B	5,000,000.00	0.67%	As2	AA	Quieterly
4069LAE3	NEPTUNE CDO CORPORATION 2007-4A Class A2	15,000,000.00	2.01%	An	AAA	Quarterly
257MLAR2	OCTONION CDG LTD 2007-1A Class B	3,500,000.00	0.47%	A2	A	Quarterly
757MLAC6	OCTONION CDO L'ED 2007-LA Claw A2	10,000,000-00	1.34%	Asa	AAA	Quantity
58571WAC9	ORCHID STRUCTURED FINANCE CDO III, LTD: Class A2	9,962,700.91	134%	Au	AAA	Quarterly
774262AC3	ROCKWALL CDO LTD. Class A2L.	8,000,000:00	1.07%	As2	AA	Quarterly
DAZVADT	SHIROWOOD FUNDING CDG 2006-3A A3	3,500,000.00	0.47%	A2	A	Quarterly
17331 AAF1	TABERNA PREFERRED FUNDING VELTO. Claw C	5,000,000.00	0.67%	As2	AA	Quinterly
873315AB1	TABERNA PROFERRED FUNDING VILLTD: Class AYLB	11(,000,000.00	1,34%	Ass	AAA	Quarterly

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Interest Payments Less Frequently Than Monthly As of March 14, 2007

10 01 34	
Deutsche B	ank I/I

ISIN/ CUSIP	Issuer / Obligation	Principal Balance	% of MIA	Counter Moody's	rparty Ratings S&P	Interest Payment Freq.
			-			
88651RAC1	TIERRA ALTA FUNDING I, LTD: Class A3A	5,000,000.00	0.67%	AsZ	AA.	Quarterly
88651RAB3	TIERRA ALTA FUNDING I, LTD. Class A2	5,000,000.00	0.67%	Au	AAA	Queterly
99609AAD7	TRICADIA CDO 2006-6, LTD. Closs A2L	7,000,000.00	0.94%	Aa)	AA	Quarterly
89608AAE5	TRICADIA CDO 2006-6, LTD Class A.R.	4,005,005,00	0.54%	Al	A	Quanets
925338AD7	VERTICAL ABS CDO 2006-2, LTD. Class A3	5,000,000.00	0.67%	A2	A	Quarterly
94769WAE3	WEBSTER CDO 2006-1A LTD Class A2L	1,506,000:00	0.20%	AnZ	AA	Queterly
94768WAG8	WERSTER CDO 2006-1A LTD Class A3L	3,500,000.00	0.47%	AZ	A	Quarterly
956315AD7	WEST TRADE FUNDING CDO LLTD. Class B	4,942,306.56	0.66%	As2	AA	Quinterly
		\$276.910.616.43	37.13%			

Destsche Bank - Structured Finance Services 13 Monthly Report Produced: April 20, 2007

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Corporate Securities As of March 14, 2007

ISIN/

CUSIP

Principal % of MIA Issuer / Obligation Balance

NONE

Security ID	Issuer	Security Type	Fitch Sector	Fitch Subsector	Principal Bal
30150AG6	LBRTS 2006-LA	High-Diversity CBO/CLO	CDO	Bulance Sheet	4,900,000.00
02173AB9	ABAC 2006-NSIA	CMBS Conduit	CDO	Cushflow	10,000,000.00
00082WAB6	ACABS 2006-1A	High-Diversity CBO/CLO	cpo	Cashflow	4,984,901.80
06368AB0	ADMSQ 2006-1A	High-Diversity CBO/CLO	CDO	Cushflow	7,500,000.00
06369AGT	ADMISQ 2007-2A	High-Diversity CBO/CLO	(200)	Cashflow	10,000,000,00
GEFECAGE	ARMSS 2006-1A	CMB5 Conduit	CDO	Ciehflow	2,000,000.00
4973PAC3	ATTN 2007-3A	Asset Backed Security	CDO	Cashflow	10,000,000.00
53500AE4	AVNUI 2006-LA	High-Diversity CBO/CLO	CDO	Cashflow	3,000,000.00
97280AB6	BALDW 2006-2A	High-Diversity CBO/CLO	CDO	Cashflow	10,000,000.00
57760AD2	BALDW 2006-4A	High-Diversity CBO/CLO	CDO	Cashflow	5,000,000.00
2777EAD7	CRNS4Z 2007 3A B1	High-Diversity CBO/CLO	CDO	Cashflow	2,500,000.00
2777EAC9	CRNM2 2007 3A	High-Diversity CBO/CLO	CDO	Cashflow	5,000,000.00
2777EAE5	CRNN4Z, 2007 3A B2	High-Diversity CBO/CLO	cpo	Cashflow	2,500,000.00
7330932	CALCS 2006-6	CMBS Conduit	CDO	Cultflow	4,000,000.00
27331033	CALCS 2008-7	CMBS Conduit	CDO	Carleflow	5,600,000.00
N272YAGS	CLSVF2006-1A	High-Diversity CHO/CLO	CDO	Cashflow	9,905,870.43
0647MAE8	CONC 2006-1A	CMBS Conduit.	CDO	Cashflow	2,000,000.00
19242CAB9	CWCI 2006-3A	CMBS Conduit	CDG	Cushflow	7,000,000.00
3242CAC7	CWCI 2006-3A	CMBS Conduit	cpo	Cuddlow	4,000,000.00
54206AC9	DRCRE 2006-1A	CMBS Conhit	CDO	Cashflow	4,000,000.00
54206AD7	DRCRE 2006-1A	CMBS Conduit	CDO	Cashflow	2,000,000.00
54306AE5	DRCRI, 2006-1A	CMBS Conduit	CDO	Cashflow	2,000,000.00
255098AJ4	DBIAR 2006-1A	High-Diversity CBO/CLO	CDO	Cashilow	5,000,000.00
9257EBD1	EIRLES TWO LTD SECD MINT	CMBS Conduit	CDG	Cashflow	10,000,000.00
47203AD9	FORTD 2007-1A	High-Diversity CBO/CLO	CDO	Cushflow	5,000,000.00
61068AC3	FRLNG 2006-1A	High-Diversity CBO/CLO	CDO	Cashflow	2,000,000.00
9622X4AF9	GSCSF 2006-2A	High-Diversity CBO/CLO	cpo	Cashflow	2,000,000.00
43860AD3	HUDAZ 2006-1A	Asset Backed Security	CD0	Cushflow	10,000,000.00
5377MAEL	INDET 7A	High-Diversity CBO/CLO	CDO	Cashflow	5,000,000.00
8377MAG6	DEDET TA	High-Diversity CBO/CLO	CDO	Cashflow	5,000,000.00
1537754AJ0	INDE7 7A	High-Diversity CBO/CLO	cpo	Cuhflow	5,000,000.00
46265BA03	PSW 2005-1A	High-Diversity CBO/CLO	CDO	Cushflow	1,000,000.00
46601QAJ7	IVYL 2006-1A	High-Diversity CBO/CLO	CDO	Cashflow	4,000,000.00
47631WAD9	JER 206-2A	CMBS Conduit	CDO	Cashflow	1,055,000.00

Security ID	Issuer	Security Type	Fitch Sector	Fitch Subsector	Principal Bal
DESTWARD	JER 2006-2A	CMR5 Conduit	CDO	Castellow	3,000,000.00
DETIWAKT	JER 2006-2A	CMB5 Conduit	CDO	Cushflow	2,000,000.00
80011PAR2	KD6AK 2006-1A.	Asset Backed Security	CDO	Cashflow	10,000,000.00
50547QABI3	LCERT 2006-1A	High-Diversity CBO/CLO	CDO	Cashflow	5,000,000.00
514615AC7	LANC 2006-LA	High-Diversity CBO/CLO	CDO	Conhflow	6,868,486.63
0014NAB8	LHRTS 2007-2A	High-Diversity CHOCLO	CDO	Certiflow	10,000,000.00
9036NAD3	LIBTY 2007-2A	High-Diversity CBO/CLO	CDO	Cashflow	3,500,000.00
59902BG1	MAGNF 2006-RA	High-Diversity CBO/CLO	CDO	Cashflow	3,000,000.00
5960ZBJ5	MAGNE 2006-9A	High-Diversity ChO/CLO	CDO	Cashflow	10,000,000.00
8937ZAC5	MRCY 2006-3A	High-Diversity CBO/CLO	CDO	Castellow	996,290.11
900904AB4	MILTN 2006-HG1A	High-Diversity CBO/CLO	CDO	Cinhflow	3,500,000.00
00804AC2	MILTN 2006-HG1A	High-Diversity CHO/CLO	CDO	Cultilow	3,500,000.00
IZIRIACI	MNPT 2005-2A	High-Diversity CBO/CLO	CDO	Cashflow	3,250,000,00
H2DEAE7	MNPT 2006-2A	High-Diversity CBO/CLO	CDO	Cashflow	2,500,000 00
12181A36	MONT 2006-2A	High-Diversity CBO/CLO	coo	Cushflow	2,000,000.00
406/LAH3	NEPTN 2007-4A	High-Diversity CHOCLO	CDO	Cashflow	- 15,000,000.00
4069LAC1	NEPTN 2007-4A	High-Diversity CBO/CLO	CDO	Cashflow	5,000,000.00
757MTAE2	OCTON 2007-1A	High Diversity CBO/CLO	CDO	Castiflow	3,500,000.00
757M1AC6	OCTON 2007-1A	High-Diversity CBOCLO	CDO	Coshflow	10,000,000.00
8571WAC9	ORCHO 2006-3A	High-Diversity CBO/CLO	CDO	Castrilow	9,962,760.91
8690QAD9	ORIN 2006-2A.	High-Diversity CBO/CLO	CDO	Cashflow	10,000,000.00
8690QAF4	ORIN 2006-2A	High-Diversity CBO/CLO	CD0	Cashflow	3,500,000.00
4732XAC1	PYXIS 2007-1A	High-Diversity CBO/CLO	CDO	Cushflow	3,000,000.00
51020AC2	RAIT 2006-1A	CMBS Conduit	CDO	Cashflow	6,000,000.00
51020AE8	RAIT 2006-1A	CMBS Conduit	CDO	Cashflow	2,000,000.00
51020AF5	RAIT 2006-1A	CMBS Conduit	CDO	Cushflow	2,000,000.00
774262AC3	ROCKW 2006-LA	High-Diversity CBO/CLO	coo	Castillow	1,000,000.00
78589RACS	SAGET 2007-LA	High-Diversity CBO/CLO	CDO	Cashflow	7,500,000.00
9689RAE4	SAGIT 2007-1A	High-Diversity CBO/CLO	CDO	Cashflow	2,900,000.00
2442VAD7	SHERW 2006-3A	High-Diversity CBO/CLO	CDO	Cashflow	3,300,000.00
7331AAF1	THRNA 2006-6A	Asset Backed Security	CDO	Cashflow	5,000,000.00
0337YAC0	TABS 3006-6A	High-Diversity CBO/CLO	CDO	Cashflow	5,000,000.00
88651RAB3	TIAF 2006-1A	High-Diversity CBO/CLO	CDO	Cashflow	5,000,000.00
88631RACI	TIAF 2006-1A	High-Diversity CBOICLO	CDO	Cashflow	5,000,000.00
89609AAD7	TRIC 2005-6A	High-Diversity CBO/CLO	CDO	Cashflow	7,000,000.00

Security ID	Issuer	Security Type	Fitch Sector	Fitch Subsector	Principal Bal
89609AAE3	TRIC 2006-6A	High-Diversity CBO/CLO	CDO	Cashflow	4,000,000.00
925338AD7	VERT 2006-2A.	High-Diversity CBO/CLO	coo	Cushflow	5,000,000.00
92534YAC1	VERT 2007-1A:	High-Diversity CBOICLO	CDO	Castiflow	5,000,000.00
928637AE7	VLNS 2007-1A	High-Diversity CBO/CLO	CDO	Cashflow	3,500,000.00
94769/WAE3	WEBS 2006-1A	High-Diversity CBO/CLO	CDO	Cashflow	1,500,000.00
947H0WACH	WEBS 2005-1A	High-Diversity CHO/CLO	CDO	Cariflow	3,500,000:00
956313AD7	WTRAD 2006-1A	High-Diversity CBOICLO	CDO	Castellow	4,942,306.56
873315AB1	THRNA 2006-7A	Asset Backed Security	CDO	Market Value	10,000,000.00
52519NNAD09	LBFRC 2006-CCL	CMBS Conduit	CMPS	Conduit	2,000,000.00
XI252GAJB	AMIT 2006-1	Home Equity	KMB3	First Lins	3,785,000.00
02660TJD6	AHM 2006-I	Residential Prime MBS	RMBS	First Lieu	7,765,262.41
0738688370	BALTA 2006-2	Residential Prime MED	RMB8	First Lien	3,829,887.94
734685/32	BALTA 2006-3	Residential Prime MRS	RMBS	First Lim	5,744,995.42
17387UFL0	BSABS 2006-IMI	Residential Mid-Prime MRS	RMBIS	First Lim	2,267,000 00
266811393	CWALT 2006-OA3	Residential Prime MBIS	RMBS	First Lists.	6,898,725.84
2668HE82	CWALT 2006-OA6	Residential Prime MES	XMBS	First Lieu	7,324,235.00
Q147CAC7	CWALT 2006-OAR	Residential Prime MRS	RMBS	First Lim	2,805,970.99
23245CAL4	CWL 2007-1	Residential A 54BS	RMBS	First Lion	3,000,000.00
962631AK9	GBR MORTGAGE LOAN TRUST 2016-OAT	Asset Backed Security	RMBS	First Lim	3,448,000.00
6254TIM6	IMSA 2006-1	Residential Prime Mills	RMBS	First Lian	5,000,000.00
0602WAK0	IXIS 2006-HE2	Residential Mid-Prime MBS	RMB5	First Lien	2,000,000.00
52522RAE0	1.XS 2006-GP1	Residential Prime MES	RMBS	First Lies:	5,000,000.00
576433H58	MAKM 2006-OA1	Residential Prime MES	RMSS	First Lion	6,462,144.57
53890EAK5	NSTR.2007-A	Residential A MBS	RMBS	First Lieu	3,125,000.00
64352VQV6	NCHET 2006-1	Residential Mid-Prime MBS	KMBS	First Lim	5,000,000,00
(WESRESNESS	OPMAC 2006-1	Residential Prime MBS	RMBS	First Lien	5,000,000:00
98383NEF6	OPMAC 2006-1	Residential Prime MHS	RMBS	First Lian	2,179,000 00
8383NE04	OPMAC 2006-1	Residential Prime MBS	RMBS	First Lieu	1,803,000.00
SHSFAF7	RALI 2006-Q08	Residential Prime MBS	KMBS	First Lien	4,001,252.38
75115FAG5	IGALT 2006-QOB	Residential Prime 5033	RMBS	First Lieu	4,001,252.38
75406AAF6	RASC 2006-ENDQ	Residential Mid-Prime MBS	RMBS	Fest Lim.	1,000,000:00
75406AAJ#	RASC 2006-EMDCI	Residential Mid-Prime MBS	KMBS	First Lieu	1,900,000.00
785778QN4	8ACO 2006-3	Residential Prime MHS	RMBS	First Lien	4,725,000.00

Security ID	Issuer	Security Type	Fitch Sector	Fitch Subsector	Principal Bal
81378/EAK4	SABR 2007-NC2	Residental A MBS	RMBS	First Lion	1,514,000.00
475175.83	SURF 2006-AH1	Rendential Prime MBS	RAGIS	First Lorn	1,000,000.00
6475175,C1	SURF 2006-AB1	Residential Prime MIS	RMBS	First Lion	1,000,000.00
863590CAL7	SASC 2006-AMI	Home Equity	RMBS	First Lien	4,000,000.00
92925DAK6	WAMU 2006-AR17	Rendential Prime MBS	RMBB	First Lien	6,983,76L36
939346AH5	WMALT 2006-AR9	Residential Prime MHS	KMBS	First Lien	9,994,756.83
04421WT6	ACE 2006-HE1	Residential Mid-Prime MBS	RMEIS	Home Equity High	7,000,000.00
044213/599	ACE 2006-HILI	Residential Sub-Prime MBS	KMBIS	Home liquity High	3,000,000.00
004421XV0	ACE 2006-SD1	Residential Sub-Prime MES	KMBS	Home Equity High	6,297,435.54
030728X67	AMSE 2006-Rd	Rosalential Sub-Prime MES	RMBS	Home Equity High	2,900,000.00
00728X91	AMSI 2006-R1	Residential Sub-Prime MBS	RMBS	Home Equity High	3,000,000.00
H0104R26	ARSI 2006-W2	Residential Sub-Prime MBS	KN93	Home Equity High	7,500,000.00
0401045Y#	ARSI 2006-W3	Residential Sub-Prime MBS	RMBS	Home Equity High	4,000,000.00
00753CAM9	ABPC 2006-OPT2	Residential Sub-Prime MDS	RMBS	Home Equity High	3,500,000.00
4541GWL2	ABSHE 2006-HE2	Roudential Sub-Prime MES	RMBS	Home Davity/High	5,000,000.00
4544GAMI	ABSHE 2006-HE4	Home Equity	RMB5	Home Equity High	2,000,000.00
6983NAD9	BASIC 2006-1	Residential Sub-Prime MBS	RMBS	Home Equity High	4,000,000.00
7325ND88	BAYV 2006-B	Residential Sub-Prime MES	RAGIS	Home Equity High	4,000,000.00
3243WAE4	CWL 2006-18	Residential Sub-Prime MRS	KM035	Home Equity/High	5,200,000.00
26670WW4	CWL 2006-4	Residential Sub-Prime MB5	RMBS	Home Equity High	4,000,000.00
25470H20	CSMC 2008-3	Home Equity	RABS	Home Equity High	10,000,000.00
2027LA34	FFMI, 2006-FF14	Residential Sub-Prime MBS	RMB15	Home liquity/High	5,000,000.00
320278AK#	FPML 2006-FF8	Home Equity	RMBS	Home Equity High	2,000,000.00
5729PFD6	FHLT 2006-1	Residential Sub-Prime MBS	RMBS	Home Equity High	5,000,000.00
15720PQ(35	PHLT 2006-2	Resulential Sub-Prime MBS	RMBS	Home liquity High	5,000,000.00
5729RAL0	FHLT 2006-A	Residential Sub-Prime NBS	RMBS	Home Equity High	2,000,000.00
962405AP7	GSAMP 2006-SD2	Residential Sub-Prime MBS	RMBS	Home Equity High	5,000,000.00
07084VW3	HEAT 2006-4	Residential Sub-Prime MES	RMBS	Home Equity/High	2,700,000.00
42514828	LBMLT 2006-WL3	Residential Sub-Prime MBS	RMB5	Home Equity High	5,000,000.00
42514TW4	LBMLT 2006-2	Residential Sub-Prime MBS	RMB3	Home Equity (High	5,000,000.00
4251WAL5	LBMLT 2006-9	Residential Sub-Prime MEIS	RMBS	Home Equity High	5,000,000.00
57643LP59	MABS 2006-PRE1	Residential Sub-Prime MBS	RMBS	. Home Equity High	2,000,000.00
57643LPT7	MABS 2006-FRE1	Residential Sub-Prime MBS	RMBS	Home Equity/High	1,000,000.00
57643CIALI	MARS 2006-FRE2	Residential Sub-Prime MBS	RMBS	Home Figurey High	1,955,000.00

Security ID	Issuer	Security Type	Fitch Sector	Fitch Subsector	Principal Bal
57643LQX7	MARS 2006-HEI	Home Equity	RMBS	Home Equity High	4,000,000.00
55291KAH0	MARS 2006-WN03	Roodential Sub-Prime MRS	MMBS	Home Equity High	6,000,000.00
59020VAZ6	MLMI 2006-ARI	Residential Sub-Prime MRS	RMBS	Home Equity High	3,750,000.00
590200/617	MEAII 2006-WMC2	Residential Sub-Prime MBS	RMBS	Home Equity High	4,900,000.00
617451HL9	MSC 2006-NC2	Residential Sub-Prime MBS	RMBS	Home Equity High	2,500,000.00
01749GAKS	M891E3, 2006-3	Residential Sub-Prime MRS	JOMBS	Home Boulty/High	2,000,000.00
65106AAT0	NCMT 2006-1	Residential Sub-Prime MBS	RMB5	Home Equity High	2,500,000.00
009884AK4	NHEE, 2006-1	Home Equity	RMBS	Home Equity High	5,000,000.00
6912191005	OWNIT 2006-3	Residential Sub-Prime MES	KMB5	Home Equity High	2,803,000.00
761128203	RAAC 2006-RPI	Residential Sub-Prime MBS	RMBS	Home Equity High	5,000,000.00
76112B2F6	RAMP 2006-RS2	Residential Sub-Prime MBS	RMBS	Home Equity High	2,000,000.00
7611291204	RAMP 2005-R52	Roudonial Sub-Prime MBS	KMBS	Home Equity (High	1,500,000.00
N11282H3	RAMP 2006-RH2	Residential Sub-Prime MES	RMBS	Home Equity (High	1,500,000.00
76113ACG4	RASC 2006-EMDG	Residential Sub-Prime MBS	RMBS	Home Equity High	5,000,000 00
74924EAH4	RASC 2006-EMDOS	Residential Sub-Prime MES	RMBS	Home Equity High	8,000,000.00
754068(ALIZ	RASC 2006-K82	Residential Sub-Prime MISS	RMBS	Home Equity High	5,000,000.00
25406BAK3	RASC 2006-KS2	Residential Sub-Prime MBS	RMBS	Home Equity High	5,000,000.00
81879MAZ2	BGMB 2006-FREE	Residential Sub-Prime MBS	RMBS	Home Equity High	2,000,000.00
1879AffiC2	SOMS 2006-FRE1	Residential Sub-Prime MHS	RMBS	Home Equity High	2,000,000.00
K36LIMKY3	SVHE 2006-1	Residential Sub-Prime MBS	RMB5	Home Equity High	1,000,000.00
83611MLES	SVHE 2006-1	Residential Sub-Prime MBS	RMBS	Home Equity High	4,000,000.00
86358ED37	BAIL 2006-BNC1	Residential Sub-Prime MBS	KMBS	Home Equity High	4,900,000.00
86359YAP6	SASC 2006-BC1	Residential Sub-Prime MEIS	RMBS	Home Equity High	3,000,000.00
92925CEW9	WMAES 2006-HEI	Residential Sub-Prime M35	KMBS	Home Equity High	2,968,000.00
1396801W0	FHR 3136	Residential Prime MIRS	US Govt/Agency	Tray, FNMA, Fred	4,852,206.05
			A	rregate Principal Balance:	\$734,849,503.13

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Structured Finance Obligations As of March 14, 2007

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ISIN / CUSIP	Issuer / Ohligation	Principal Balance	% of NOPCB	Percentage Of Maximum Investment	Fitch Sector	Fitch Industry
Asset Backed Se	curity					
04973PAC3	ATTENTUS CDO III, LTD. Class A2	\$10,000,000.00	1.34%	1.34%	CDO	Cashflow
362631AK9	GSR MORTGAGE LOAN TRUST 2006-OAI M4	3,448,000.00	0.46%s	0.46%	RMES	First Lien
443860AD3	HUDBON MEZZANINE FUNDING 2006-1, LTD. Class B	16,000,000.00	1.34%	1.34%	CDO	Cashfirm
50011PAB2	KODIAK CDO L LTD. Class AZ	10,000,000 00	1.34%	1.34%	CDO	Cashilow
N733LAAF1	TABERNA PREFERRED FUNDING VILTO Closs C	5,000,000.00	0.67%	0.67%	CDO	Cashflow
873315ABI	TABERNA PREFERRED FUNDING VILLTD. Class ALLB	10,000,000:00	1.34%	1.34%	CDO	Market Value
		548,448,000.00	6.48%	6.50%		
CMBS Conduit						
002573AB9	ABACUS 2006-NSLLTD: Class B	10,000,000.00	3.54%	1.34%	CDO	Cashflow
03878CAG1	ARBOR REALTY MORTGAGE SECURITIES 2006-1 Class E	2,000,000.00	0.27%	0.27%	CDO	Cashflow
27330932	CALCULUS SCRE TRUST 2006-6 Class NOTE	4,000,000.00	0.54%	0.54%	CDO	Castrilow
27331033	CALCULUS SCRE TRUST 2005-7 Class NOTE	5,600,000.00	0.75%	10.75%	CDO	Cashflow
20647MAJI8	CONCORD REAL ESTATE CDO LTD. 2006-1A Class D	2,000,000.00	0.27%	0.27%	CDO	Cashflow
23242CAC7	CWCAPITAL COBALT III, LTD. Class C	4,000,000.00	0.54%	0.54%	CDO	Cashflow
21242CAB9	CWCAPITAL COBALT III, LTD. Class B	7,000,000.00	0.94%	0.94%	CDO	Cashflow
254206AE5	DILLON READ CMBS CDO 2006-1, LTD: Clma A4	2,000,000.00	0.27%	0.27%	CDO	Cashflow
254206AD7	DILLON READ CMBS CDO 2006-1, LTD. Class A3	2,000,000.00	0.27%	0.27%	CDO	Cashflow
254206AC9	DILLON READ CMBS CDO 2006-1, LTD. Class A2	4,000,000.00	0.54%	0.54%	CDO	Cashflow
28257EBD1	EIRLES TWO LIMITED 257	16,000,000.00	134%	1.34%	CDO	Cashfirm
47631WAK3	JER CRE CDO 2006-2, LIMITED Class EFL.	2,000,000.00	0.27%	0.27%	CDO	Cashflow
47631WAD9	JER CRE CDO 2006-2, LIMITED Class BPL	1,055,000.00	0.14%	6.14%	CDO	Cashflow
47631WAH0	JER CRE CDO 2006-2, LIMITED Class DFL	3,000,000.00	0.40%	0.40%	CDO	Cashtlow
32519NMD09	LEHMAN BROS FLOATING RATE COMMERCIAL 2006-CCL Class D	2,000,000.00	0.27%	0.27%	CMBS	Conduit
751000AC2	RAIT CRE CDO LLTD. Class B	6,000,000.00	0.80%	0.80%	CDO	Cashflow
751020AE8	RAIT CRE CDO H.TD. Class D	2,000,000.00	0.27%	0.27%	CDO	Cashflow
751020AF5	RAIT CRE CDO LLTD. Class E	2,000,000.00	0.27%	0.27%	CDO	Cashflow
		\$70,655,000.00	9.45%	9,47%		
High-Diversity	CBO/CLO					
00082WAB6	ACA ABS 2006-1 LIMITED Class ALLB	4,984,901,80	0,67%	0.67%	ctio	Cashillow
006368AB0	ADAMS SQUARE FUNDING LLTD. Class B1	7,500,000:00	1.00%	1.01%	CDO	Cashflow
006369AG7	ADAMS SQUARE FUNDING LTD 2007-2A Class A3	18,000,000:00	1.34%	1.34%	CDO	Cashfirm
053500AE4	AVANTLUNDING 2006-1, LTD. Class A3	3,000,000.00	0.40%	0.40%	CDO	Cashflow
057760/AB6	BALDWIN 2006-II SEGREGATED PORTFOLIO Class I	10,000,000.00	1386	1.34%	CDO	Cashflow
057790AD2	BALDWD(2006-IV SEGREGATED PORTFOLIO Class I	5,000,000.00	0.67%	0.67%	CDO	Cashflow
12777EAD7	CAIRN MEZ ABS CDO PLC CLASS B1	2,500,000.00	0.33%	0.34%	CDO:	CsaltElow
12777EAES	CAIRN MEZZ ABS CDO PLC CLASS B2	2,500,000.00	0.33%	0.34%	CDO	Cashflow
12777EAC9	CAIRN MEZZ ABS CDO PLC CLASS A2B	5,000,000.00	0,67%	0.67%	CDO	Cashflow
18272YAG3	CLASS V FUNDING II, LTD. Class B	9,905,870.43	1.33%	1.33%	CDO	Cashflow
255098A34	DIVERSEY HARBOR ABS CDO, LTD. Class A4	5,000,000.00	0.67%	0.67%	CDO	Cashflow
347203 AD3	FORT DENISON FUNDING LTD 2007-LA Class A2B	5,900,000.00	0.67%	0.67%	cpo	Cashillow

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High-Diversity	CBOCLO					
361068AC3	FURLONG SYNTHETIC ABS CDO 2006-1, LTD: Class A2	2,000,000.00	0.27%	0.27%	CDO	Cashflow
3622X4AF0	GSC AB5 CDO 2006-2A, LTD: Class B	2,000,000 00	0.27%	0.27%	CDO	Cashflow
45377MAE1	INDEPENDENCE VII CDO, LTD: Class A2	5,000,000:00	0.67%	0.67%	CDO	Cashflow
45377MAJ0	INDEPENDÊNCE VII CDO, LTD. Class C	5,000,000.00	6.67%	0.67%	CDO	Cashtlow
45377MAG6	INDEPENDENCE VII CDO, LTD: Class B	5,000,000.00	0.67%	0.67%	CDO	Cashflow
46265BAG3	IPSWICH STREET CDO LTD Class B	1,000,000:00	0.13%	0.13%	CDO	Cashflow
466/ITQAJ7	IVY LANE CDO LTD. Class B	4,000,000.00	0.54%	0.54%	CDO	Cashflow
51547QAB3	LACERTA ABS CDO 2006-1 LTD Class A2	5,000,000.00	0.67%	0.67%	CDO	Cashflow
514615AC7	LANCER FUNDING, LTD. Class ALJ	6,868,486.63	6.92%	0.92%	CDO	Cashflow
530150AG6	LIBERTAS PREFERRED FUNDING L LTD. Class B	4,000,000.00	0.54%	0.54%	CDO .	Halance Sheet
53034NAB8	LIBERTAS PREFERRED FUNDING, LTD. 2007-2A Class A2	10,000,000.00	1.34%	1.34%	CDO	Cashflow
53056NAE33	LIBERTY HARBOUR CDO LTD 2007-2A Class C	3,500,000.00	0.47%	0.47%	CDO	Cashflow
559602BG1	MAGNOLIA FINANCE II PLC 2016-RA Clies C	8,000,000.00	1.07%	1.07%	CDO	Cashflow
559602BJ5	MAGNOLIA FINANCE IFFLC 2006-9A Class B	10.000,000-00	1.34%	1.34%	cpo .	Cashflow
589372AC5	MERCURY CDO III, LTD. Class B	996,290.11	0.13%	0.19%	cno	Cashflow
600804ACZ	MILLERTON II HIGH GRADE ABS CDO, LTD, Class II	3,500,000.60	0.47%	0.47%	CDO	Cashflow
600834AB4	MILLERTON II HIGH GRADE ABS CDO, LTD. Class A2	3,506,600.60	0.47%	0.47%	CDO	Cashflow
612181AC1	MONTAUK POINT CDO IL LTD Class AU	3,250,000.00	0.43%	0.44%	CDO	Cashflow
612181A36	MONTAUK POINT COO IL LTD Class A4	2,000,000,00	0.27%	0.27%	CDO	Cashflow
612181AE7	MONTAUK POINT CDO II, LTD Class A-2	2,500,000.00	0.33%	0.34%	cpo	Cashflow
64099EACT	NEFTUNE CDO CORPORATION 2007-4A Class B	5,000,000.00	0.67%	0.67%	CDO	Clashflow
6406W.AB3	NEPTUNE CDO CORPORATION 2007-4A Class A2	15,000,000.00	2.01%	2.01%	CDO	Cashflow
6757MIAE2	OCTONION CDO L'ID 2007-LA Class B	3,500,000.00	0.47%	0.47%	CDO	Cashflow
6757MLAC6	OCTONION CDO LTD 2007-1A Class A2	10,000,000,00	1,34%	1.34%	CDO	Cashflow
68571WAC9	ORCHID STRUCTURED FINANCE CDO III, LTD. Class A2	9.962,760.91	1.33%	1.34%	CDO	Cashiflow
68630QAD9	ORION 2006-2 LTD. Class B1	10.000.000.00	1.34%	1.34%	CDO	Cushflow
68630QAF4	ORION 2006-2 LTD: Class C1	3,500,000.00	0.47%	0.47%	CDO	Cashflow
747323CAC1	PYXIS ABS CDO, LYD. 2007-1A Class A2	5,000,000.00	0.67%	0.67%	CDO	Cashflow
774262AC3	BOCKWALL CDO LTD Clina AZL	8,000,000.00	1.07%	1.07%	CDO	Cashflow
78689RAE4	SAGITTARIUS CDO L'ID 2007-LA Class II	2,000,000.00	0.27%	0.27%	CDO	Cashflow
78689RAC8	SAGITTARIUS CDO L'ID 2007-LA Class A	7,500,600.00	1.00%	1.01%	CDO	Cashflow
82442VAD7	SHERWOOD FUNDING CDO 2006-3A A3	3,500,000.00	0.47%	0.47%	CDO	Cashflow
87337YACII	TABS 2006-6 LTD: Class A2	5,000,000.00	0.67%	0.67%	CDO	Cashflow
88651RAC1	TIERRA ALTA FUNDING LLTD. Class A3A	5,000,000-00	0.67%	0.67%	CDO	Cashflow
88651RAE3	TIERRA ALTA FUNDING LLTD. Class A2	5,000,000.00	0.67%	0.67%	CDO	Cashflow
19609AAE3	TRICADIA CDO 2006-6, LTD. Class A3L	4.000,000.00	0.54%	0.54%	CDO	Cashflow
89609AAD7	TRICADIA CDO 206-6, LTD. Class ASL	7,000,000.00	0.94%	0.94%	CDO	Cashflow
925338AD7		5,000,000.00			CDO	Cashfirw
	VERTICAL ARS CDO 2006-2, LTD. Class A3		0.67%	0.67%		
92534YAC1	VERTICAL CDO LTD CLASS AI VOLANS FUNDING LTD CLASS C	5,000,000.00 3,500,000.00	0.67%	0.47%	cno	Cashflow
928637AE7			0.47%	0.47%	CDO	Cashflow
947690VAG8	WEBSTER CDO 2006-1 A LTD Class A3L	3,500,000.00	0.47%	0.47%	CDO	Cultiflow
94760WAE3	WEBSTER CDO 2006-1A LTD Class AZL	1,500,000:00	0:20%	0.20%	CDO	Cashflow

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High-Diversity (
956315AD7	WEST TRADE FUNDING CDO LETD: Claw B	4,942,306.36	0.66%	0.66%	CDO	Cashflow
		\$289,910,616.43	39.79%	38.87%		
Home Equity						
00252GAJN	AAMES MORTGAGE INVESTMENT TRUST 2006-1 Class MS	3,785,000,00	0.51%	0.51%	RMBS	First Lien
04544GAM1	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE4 Class M5	2,000,000.00	0/27%	0.27%	RNBS	Home Equity High
225470R70	CREDIT SUBSE MORTGAGE CAPITAL CERTIFICATES 2006-3-Class 1MI	10,000,000.00	1.34%	1.34%	RMBS	Home Equity High
320279AK0	FIRST FRANKLIN MORTUAGE LOAN TRUST 2016-FFX Class M6	2,000,000,00	0.27%	0.27%	RMES	Home Equity High
57643LQX7	MASTR ASSET BACKED SECURITIES TRUST 2006-HEL Class MS	4,000,000.00	0.54%	0.54%	RMES	Home Equity High
009884AK4	NOVASTAR HUME EQUITY LOAN TRUST 2006-1 Class MB	5,000,000.00	0.67%	0.67%	RMBS	Home Equity High
86359XAL7	STRUCTURED ASSET SECURITIES CORP 2006-AMB Class M6	4,000,000.00	0.54%	0.54%	RMBS	First Lien
		\$30,785,000.00	4.12%	4.13%		
Residential A M	IBS					
23345CAL4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2007-1 Class 369	3,000,000.00	0.40%	0.40%	RMBS	First Lien
63860HAR5	NATIONITAR HOME EQUITY LOAN TRUST 2007-A Class 569	3,125,000:00	0.42%	0.42%	RMRS	First Lien
81378GA8C4	SECURITIZED ASSET BACKED RECEIVABLES 2007-NC2 Class M6	1,514,000.00	0:20%	0.20%	RMBS	First Lien
		\$7,639,600.00	1.02%	1.02%		
Residential Mid	-Prime MBS					
004421WT6	ACE SECURITIES CORP. 2006-HEI Class M3	7,000,000.00	0.94%	0.94%	RMES	Home Equity High
07387UFL0	BEAR STEARNS ASSET BACKED SECURITIES 2006-IM1 Class M6	2,267,000:00	0.30%	0.30%	RMB5	First Lien
45602WAK0	IXIS REAL ESTATE CAPITAL TRUST 2006-HE2 Class M6	2,000,000.00	0.27%	0.27%	RMBIS	First Lien
643529/29/6	NEW CENTURY HOME EQUITY LOAN TRUST 2006-1 Closs M3	5,000,000.00	0.67%	6.67%	RMBIS	First Lien
75406AAJN	RESIDENTIAL ASSET SECURITIES CORP 2006-EMDQ Class M6	1,000,000.00	0.13%	0.13%	RMBS	First Lien
75406AAF6	RESIDENTIAL ASSET SECURITIES CORP 2005-EMOCI Class MB	1,000,000.00	0.13%	0.13%	RMB5	First Lien
		\$18,267,090.00	2.44%	2.45%		
Residential Prin	ne MBS					
026607306	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2006-1 Class 1A3	7,763,262.41	1.04%	1.04%	RMBS	First Lien
07386HM32	BEAR STEARNS ALT-A TRUST 2006-2 Class 2B1	5,744,995.42	0.77%	0.77%	RMBS	First Lies
(1738619(370)	BEAR STEARNS ALT-A TRUST 2006-2 Cline 2B2	3,829,887.94	0.51%	0.51%	RMBS	First Lien
1266888993	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-OA3 Class 2A3	6,898,725,84	0.92%	0.93%	RMBS	First Lien
12648HE82	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-OA6 Class 1A4D	7,324,235.00	0.98%	0.98%	RMBIS	First Lien
02147CAC7	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-OAS Class 1A3	2,805,970.99	0.38%	0.38%	RNES	First Lien
31396NGW0	FREDDIE MAC 3136 Class MF	4,852,206.05	0.65%	0.65%	UB Govt/Agency	Tray, FNMA, Fred
49254TTM6	IMPAC SECURED ASSETS TRUST 2006-1 Class IA2C	5,000,000.00	0.67%	0.67%	KMBS	First Lien
52522RAE0	LIHMAN XS TRUST 2006-GP1 Class A3B	5,000,000.00	0.67%	0.67%	RMBS	First Lien
576433H58	MASTR ADJUSTABLE RATE MORTGAGES TRUST 2006-OAT Class 4A3	6,462,144.57	0.86%	0.87%	RMB5	First Lien
68383NEG4	OPTEUM MORTGAGE ACCEPTANCE CORP 2006-1 Class M6	1,803,000.00	0.34%	0.24%	RMBS	First Lien
6838353D9V0	OPTEUM MORTGAGE ACCEPTANCE CORP 2006-1 Class LACI	5,000,000.00	0.67%	0.67%	RN035	First Lies
68383NEF6	OPTEUM MORTGAGE ACCEPTANCE CORP 2006-1 Class M5	2,179,000:00	0.29%	0.29%	RMBS	First Lien

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Residential Prin	ne MBS					
75115FAF7	RESIDENTIAL ACCREDIT LOANS, INC 2006-QOR Class MI	4,001,252.38	0.54%	0.54%	RMBS	First Lim
75115FAG5	RESIDENTIAL ACCREDIT LOANS, INC. 2006-QOR Class M2	4,001,252,38	0.54%	0.54%	RMES	First Lien
795778QN4	SACO TRUST 2006-3 Clina M2	4,725,000.00	0.63%	0,63%	RMBS	First Lien
84751PLC1	SPECIALTY UNDERWRITING & RESIDENTIAL FIN 2006-AB1 Class M6	1,000,000:00	0.13%	0.13%	KMBB	First Lien
84751PLB3	SPECIALTY UNDERWRITING & RESIDENTIAL FIX 2006-ABI Class MS	1,000,000.00	0.13%	0.13%	RMB5	First Lien
92925DAX6	WAMUMORTGAGE PASS-THROUGH CERTIFICATES 2006-AR17 Class B2	6,983,761.36	0.93%	0.94%	RMBS	First Lien
939346AH5	WMALT MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR9 Class B2	9,994,756.83	1.34%	1.34%	RMB5	First Lien
		\$96,371,451.15	12.89%	12.9254		
Residential Sub	Prime MBS					
004421WW9	ACE SECURITIES CORP. 2006-HEI Class M6	3,000,000.00	0.40%	0.40%	RMS15	Home Equity/High
004421XV0	ACE SECURITIES CORP. 2006-SD1 Class A1B	6,297,435.54	0.84%	0.84%	RMBS	Home Equity High
030725391	AMERIQUEST MORTGAGE SECURITIES 2006-EL Class M6	3,000,000.00	0.40%	0.40%	KNES	Home Equity High
0307253067	AMERIQUEST MORTGAGE SECURITIES 2006-RJ Class M3	2,000,000.00	0.27%	0.27%	RNB5	Home Equity High
040104RZ6	ARGENT SECURITIES INC. 2006-W2 Class M3	7,500,000.00	1.00%	1.01%	RMBS	Home Equity High
04030481/8	ARGENT SECURITIES INC. 2006-W) Class M6	4,000,000.00	0.54%	0.54%	RMBS	Home Equity High
00075XAM9	ASSET BACKED FUNDING-CERTIFICATES 2006-OPT2 Class M-6	3,500,000.00	0.47%	0.47%	KNUS	Home Equity High
04541GWL2	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE2 Class MS	5,000,000.00	0.67%	0.67%	RMBS	Home Equity High
06983NAD9	BASIC ASSET BACKED SECURITIES TRUST 2006-1 Class MI	4,000,000:00	0.54%	0.54%	RMEIS	Home Equity High
07325ND88	BAYVIEW FINANCIAL ACQUISITION TRUST 2006-B Class 2A3	4,000,000.00	0.54%	0.54%	NABS	Home Equity High
23243WAK4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2006-18 Class M6	5,200,000.00	0:70%	0.70%	RMBS	Home Equity/High
126670WW4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2006-4 Class M-2	4,000,000,00	0.54%	0.54%	RMSS	Home Equity High
32027LA14	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF14 Class MB	5,000,000.00	0.67%	0.67%	RMBS	Home Equity High
35729PFD6	FREMONT HOME LOAN TRUST 2006-1 Class M2	5,000,000.00	0.67%	0.67%	KMBS	Home Equity High
35729PQD5	FREMONT HOME LOAN TRUST 2006-2 Class M5	5,000,000:00	0.67%	0.67%	RMB5	Home Equity High
35729RAL0	FREMONT HOME LOAN TRUST 2006-A Class M3	2,000,000.00	0.27%	0.27%	RM95	Home Equity High
362465AP7	GSAMP TRUST 2006-SD2 Class A3	5,000,000.00	0.67%	0.67%	RMBI5	Home Equity High
437084VW3	HOME EQUITY ASSET TRUST 2006-4 Claw M6	2,700,000.00	0.36%	0.36%	RMBS	Home Equity High
542514828	LONG BEACH MORTAGE LOAN TRUST 2006-WL3 Class M3	5,000,000.00	0.67%	0.67%	RMBIS	Home Equity High
542514TW4	LONG BEACH MORTGAGE LOAN TRUST 2006-2 Class M-2	5,000,000.00	0.67%	0.67%	RMBS	Home Equity High
5425TWAL6	LONG BEACH MORTGAGE LOAN TRUST 2006-9 Class M6	5,000,000:00	0.67%	0.67%	RMBS	Home Equity High
576431,1999	MASTR ASSET BACKED SECURITIES TRUST 2006-FREE Class M3	2,000,000.00	0.27%	0.27%	RMBS	Home Equity High
57643LPT7	MASTR ASSET BACKED SECURITIES TRUST 2006-FREE Class M4	1,000,000:00	0.13%	0.13%	RNES	Home Equity High
57643GAL1	MASTR ASSET BACKED SECURITIES TRUST 2006-PREZ-Cline M-6	1,953,000.00	0.26%	0.20%	KMBs	Home Equity/High
55291KAH0	MASTR ASSET BACKED SECURITIES TRUST 2006-WMC3 Class M3	6,000,000-00	0.80%	0.80%	RMHS	Home Equity High
59020VAZ6	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-ART Claim M3	3,750,000:00	0.50%	0.50%	RMRS	Home Equity High
590200617	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-WMC2 Claw M6	4,000,000.00	0.54%	0.54%	RMES	Home Equity High
617451HIL9	MORGAN STANLEY CAPITAL I TRUST 2006-NC2 Clerk M5	2,500,000.00	0.33%	0.34%	RMBN	Home Equity High
61749GAK8	MORGAN STANLEY HOME EQUITY LOAN TRUST 2006-3 Class M6	2,000,000.00	0.27%	0.27%	RMES	Home Equity High
85106AAT0	NEWCASTLE MORTGAGE SECURITIES TRUST 2006-1 Class Ms	2,500,000.00	0.33%	0.34%	KN98	Home Equity High
09121PEB5	OWNIT MORTGAGE LOAN TRUST 2006-3 Class M3	2.803,000.00	0.38%	0.38%	RMBIS	Home Equity/High
761328213	RAAC SERIES 2006-RF1 TRUST Class A2	5,000,000.00	11.67%	II 67%	KMB5	Home Equity High

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Residential Sub	Prime MBS					
7611281282	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Clas M4	1,500,000.00	0.20%	0.20%	RMIS	Home Equity High
7611282074	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-R32 Class M3	1,500,000.00	0.20%	0.20%	RMBS	Home Equity High
76112B2F6	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Class M2	2,000,000.00	0.27%	0.27%	RMBS	Home Equity High
76115ACG4	RESIDENTIAL ASSET SECURITIES CORP 2006-EMOS Class M-6	5,000,000.00	0.67%	0.67%	RMB5	Home Equity High
7492413384	RESIDENTIAL ASSET SECURITIES CORP 2006-EMOS Class M3	8,000,000.00	1.07%	1.07%	RMBIS	Home Equity High
75406BAG2	RESIDENTIAL ASSET SECURITIES CORP 2006-KB2 Class M3	5,000,000.00	0.67%	0.67%	RMBS	Home Equity High
75406BAK3	RESIDENTIAL ASSET SECURITIES CORP 2006-KB2 Claw M6	5,000,000.00	0.67%	0.67%	RMBS	Home Equity High
818795/BC2	SG MORTGAGE SECURITIES TRUST 2006-FRED Class M6	2,000,000,00	0.27%	0.27%	KM95	Home Equity High
81879MAZ2	SG MORTGAGE SECURITIES TRUST 2006-FRE1 Class MB	2,000,000.00	0.27%	0.27%	RMB5	Home Equity High
83611X6CY3	SOUNDVIEW HOME EQUITY LOAN TRUST 2006-OPTI Class A4	1,000,000.00	0.13%	0.33%	RABS	Home Equity High
83611MLE6	SOUNDVIEW HOME BOUTTY LOAN TRUST 2006-09T1 Class M5	4,000,000.00	0.54%	0.54%	RMBS	Home Equity High
96358ED37	STRUCTURED ASSET INVESTMENT LOAN TRUST 2006-BNCI Class M2	4,000,000.00	0.54%	0.54%	RMBS	Home Equity High
86359YAP6	STRUCTURED ASSET SECURTIES CORP 2016-BC1 Class M6	5,000,000.00	0.67%	0.67%	RMBS	Home Equity High
92925CEW8	WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-HET Class MB	2,068,000:00	0.28%	0.28%	RMBS	Home Equity High
		\$172,773,435.54	23.12**	23.17%		
		8734,849,543.13	98.33%	96.53%		

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ISIN/ CUSIP	Issuer / Obligation	Principal Balance	% of MIA
AAMES MORT	FGAGE INVESTMENT TRUS		
00252GAM	AAMES MORTGAGE INVESTMENT TRUST 2006-1 Class MS	\$3,785,000.00	0.51
		\$3,785,000.00	0.51%
ABACUS 2006-	NSI LTD.		
002573AE9	ABACUS 2006-NSI LTD: Class B	10,000,000.00	1.34
	A TOMOTER OF MANAGEMENT	\$10,000,000.00	1.34%
ACA ABS 2006	-1 LIMITED		
00082WAB6	ACA ABS 2006-1 LIMITED Class AILB	4,984,901.80	0.67
		\$4,984,901.80	0.67%
ACE SECURIT	TES CORP. 2006-HEI		
00442137379	ACE SECURITIES CORP. 2006-HEL Class Mit	3,000,000.00	0.40
004421WT6	ACE SECURITIES CORP. 2006-HEL Class M3	7,000,000.00	0.94
		\$10,000,000.00	1.34%
ACE SECURIT	TES CORP. 2006-SD1		
004421XV0	ACE SECURITIES CORP. 2006-SDI Class AJB	6,297,435.54	0.84
		\$6,297,435.54	0.84%
ADAMS SOUA	RE FUNDING I, LTD.	anger species	
006368AB0	ADAMS SQUARE FUNDING I, LTD. Class B1	7,500,000:00	100
		\$7,500,000.00	1.01%
ADAMS SOUA	RE FUNDING LTD 2007-2A	31,300,000	10010
006369AG7	ADAMS SQUARE FUNDING LTD 2007-2A Class A3	10,000,000.00	134
		\$10,000,000.00	1.34%
AMERICAN D	OME MORTGAGE INVEST?	\$10,000,000.00	LAS
02060T/036	AMURICAN HOME MORDGAGE INVESTMENT TRUST 2006-1 Class 1A3	7,765,261.41	1.04
AREDIOEEE	MODIFICE OF STATISTICS	\$7,765,262.41	1.04%
AMERIQUES I 030728X91	MORTGAGE SECURITIES AMERIQUEST MORTGAGE SECURITIES 2006-R1 Class M6	3,000,000-00	0.40
036725X67	AMERIQUEST MORTÚAGE SECURITIES 2006-RJ Class M3	2,000,000.00	0.27
4 THE COM THE 4 T	TV MODEL AND STREET	\$3,000,000.00	0.67%
OSETRICAGE	TY MORTGAGE SECURITII ARBOR REALTY MORTGAGE SECURITIES 2006-1 Class E	2,000,000.00	0.27
038102303	And the state of a state of the	110000000000000000000000000000000000000	
		\$2,000,000.00	0.27%
A CONTRACTOR CONTRACTOR	ANGENT SECURITIES INC. 2006-W2	T 500,000,00	1.01
040104826	ARGENT SECURITIES INC. 2006-W2 Class M3	7,500,000.00	1.01
		\$7,500,000.00	1.01%
	URITIES INC. 2006-W3	4 34 34 34 34 34 34	
0401045Y#	ARGENT SECURITIES INC. 2006-W3 Class M6	4,000,000.00	0.54
		\$4,000,000.00	0.54%
ASSET BACKI	ED FUNDING CERTIFICATE		

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00075XAM9	ASSET BACKED FUNDING CERTIFICATES 2006-OPT2 Class M-6	3,500,000:00	0.47	
		\$3,500,000.00	0.47%	
	ED SECURITIES HOME EQU			
04541GWL2	ABSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE2 Class M5	5,000,000.00	0.67	
ARREST HACKS	ED SECURITIES HOME EQU	\$5,000,000.00	0.671≥	
04544GAMI	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE4 Class M5	2,000,000.00	0.27	
		\$2,000,000.00	0.27%	
ATTENTUS CI	DO III, LTD.			
04973PAC3	ATTENTOS COO HL LTD -Class AZ	10,000,000,00	1.34	
		\$10,000,000.00	1.34%	
AVANTI FUNI 053500AE4	DING 2006-1, LTD. AVANTI-FUNDING 2006-1, LTD. Class A3	3,000,000.00	0.40	
023,900,9424	AVAILEFORDING 2001, LED CHRISTS			
BALDWIN 200	6-II SEGREGATED PORTFC	\$3,000,000.00	0.40%	
057760/AB6	BALDWIN 2006-ILSEGREGATED PORTFOLIO Class 1	10,000,000.00	1.34	
		\$10,000,000.00	1.34%	
	6-IV SEGREGATED PORTF			
057796AD2	BALDWIN 2906-IV SEGREGATED PORTPOLIO Class 1	3,000,000.00	0.67	
		\$5,000,000.00	0.67%	
BASIC ASSET 06913NAD9	BACKED SECURITIES TRU BASIC ASSET BACKED SECURITIES TRUST 2006-1 Class MI	4,000,000.00	0.54	
		\$4,000,000.00	0.54%	
BAYVIEW FIN	SANCIAL ACQUISITION TR	34,000,000,000	0.50	
07325ND58	BAYVIEW FINANCIAL ACQUISITION TRUST 2006-B Class 2A3	4,000,000.00	0.54	
		\$4,000,000.00	0.54%	
	NS ALT-A TRUST 2006-2	4 4 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		
07386H0432 07386H670	BEAR STEARNS ALT-A TRUST 2006-2 Class 2B1 BEAR STEARNS ALT-A TRUST 2006-2 Class 2B2	5,744,995.42 3,829,887.94	0.77 0.51	
47.000.000.75	terror or an artist of the control o	\$9,574,883.36	1.28%	
BEAR STEAR	NS ASSET BACKED SECURI	30,714,803.70	1.4579	
07387LIFL0	BEAR STEARNS ASSET BACKED SECURITIES 2006-IM1 Class M6	2,267,000.00	0.30	
		\$2,267,000.00	0.30%	
CAIRN MEZ A				
12777EAD7	CABEN MEZ ABS CIXO-PLC CLASS B1	2,500,000.00	0.34	
CAUDA ADESS	ARE COO III C	\$2,500,000.00	0.34%	
12777EAE5	ABS CDO PLC CAIRN MEZZ ABS CDO PLC CLASS B2	2,500,000.00	0.34	
12777EAC9	CAIRN MEZZ ARS CDO FLC CLASS A28	5,000,000.00	0.67	

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		\$7,500,000.00	1.01%	
CALCULUS S	CRE TRUST 2006-6			
27330932	CALCULUS SCRE TRUST 2006-6 Clina NOTE	4,000,000.00	0.54	
		\$4,000,000.00	0.54%	
CALCULUS S	CRE TRUST 2006-7			
27331033	CALCULUS SCRE TRUST 2006-7 Class NOTE	3,600,000.00	0.75	
		\$5,600,000.00	0.75%	
CLASS V FUN	DING II, LTD.			
18272YA03	CLASS V FUNDING II, LTD, Class B	9,905,870.43	1.33	
		\$8,905,870.43	1.33%	
CONCORD RI	EAL ESTATE CDO LTD. 2006			
20647MAE8	CONCORD REAL ESTATE CDO LTD: 2006-1A Class D	2,000,000,00	0.27	
		\$2,000,000,00	0.27%	
COUNTRYWI	DE ALTERNATIVE LOAN T	- 2000000000000000000000000000000000000	N. Control	
[2668BB93	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-OA3 Class 2A3	6,898,725.84	0.93	
		\$6,898,725.84	0.93%	
COUNTRYWI	DE ALTERNATIVE LOAN T.	30,000,000,000	4.00-4	
12668111012	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-OA6 Class 1A4D	7,334,235.00	0.98	
		\$7,324,235.00	0.98%	
COUNTRYWI	DE ALTERNATIVE LOAN T	87,324,23,530	0.98%	
02147CAC7	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-CAS Class LA3	2,805,970.99	0.38	
Control of the Contro				
CONTRACTOR	DE LOCKE BLEVER CURRE	\$2,805,970.99	0.38%	
	DE ASSET-BACKED CERTII	4 100 000 00	6.20	
23243WAK4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2001-18 Class Mil	5,200,000.00	670	
		\$5,200,000:00	0.70%	
	DE ASSET-BACKED CERTH			
126670WW4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2006-4 Class M-2	4,000,000,00	0.54	
		\$4,000,000.00	0.54%	
	DE ASSET-BACKED CERTH			
23245CAL4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2007-1 Class M6	1,000,000:00	0.40	
		\$3,000,000.00	0.40%	
CREDIT SUIS	SE MORTGAGE CAPITAL C			
225470870	CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES 2016-3 Class 1MB	14,000,000:00	1.34	
		\$10,000,000.00	1.34%	
CWCAPITAL	COBALT III, LTD.			
23342CAB9	CWCAPITAL COBALT III, LTD. Class B	7,000,000.00	0.94	
23242CAC7	CWCAPITAL COBALT III, LTD: Clim C	4,000,000.00	0.54	
		\$11,000,000.00	1.47%	
		AND PROTECTION OF	W. W. C.	

Deutsche Bank - Structured Finance Services

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Monthly Report Produced.

April 20, 2007

Silver Elms CDO Plc All Issuers As of March 14, 2007

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DILLON REAL	O CMBS CDO 2006-1, LTD.	III additional	11952200	
254206AC9	DILLON READ CMBS CDO 2006-1, LTD: Class A2	4,000,000.00	0.54	
254206AD7	DILLON READ CMBS CDO 2006-1, LTD: Class A3	2,000,000.00	0.27	
254286AE5	DILLON READ CMBS CDO 2006-1, LTD. Cine A4	2,000,000:00	0.27	
		\$8,000,000.00	1.07%	
DIVERSEY HA	ARBOR ABS CDO, LTD.			
255098A34	DIVERSEY HARBOR ABS CDO, LTD. Class A4	5,000,000.00	0.67	
		\$3,000,000.00	0.67%	
EIRLES TWO	LIMITED 257			
2#257EBD1	EIRLES TWO LIMITED 257	10,000,000.00	1.34	
		\$10,000,000.00	1.34%	
FIRST FRANK	LIN MORTGAGE LOAN TR			
32027LA34	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF14 Class MS	5,000,000.00	0.67	
		\$5,000,000.00	0.67%	
FIRST FRANK	LIN MORTGAGE LOAN TR			
320278AE0	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-PP8 Class M6	2,000,000.00	0.27	
		\$2,000,000.00	0.27%	
FORT DENISC	ON FUNDING LTD 2007-1A			
347283AD3	FORT DENISON FUNDING LTD 2007-1A Class AZB	5,000,000.00	0.67	
		\$3,000,000.00	0.67%	
FREDDIE MAG	C3136			
31306N/3W0	FREDDIE MAC 3136 Class NF	4,852,206.05	0.65	
		\$4,852,206.05	0.65%	
FREMONT HO	OME LOAN TRUST 2006-1			
3572979106	FREMONT HOME LOAN TRUST 2006-1 Class M2	5,000,000.00	0.67	
		\$5,000,000.00	0.67%	
FREMONT HO	OME LOAN TRUST 2006-2			
35729PQD5	FREMONT HOME LOAN TRUST 2006-2 Class MS	5,000,000.00	0.67	
		\$5,000,000.00	0.67%	
FREMONT HO	OME LOAN TRUST 2006-A			
35729RAL0	FREMONT HOME LOAN TRUST 2006-A Class M5	2,000,000.00	0.27	
		\$2,000,000.00	0.27%	
FURLONG SY	NTHETIC ABS CDO 2006-1, I			
361068AC3	FURLONG SYNTHETIC ABS CDO 2006-1, LTD. Class A2	2,000,000.00	0.27	
		\$2,000,000.00	0.27%	
GSAMP TRUS	T 2006-SD2			
362405AP7	GSAMP TRUST 2006-SD2 Class A3	5,000,000.00	0.67	
		\$5,000,000.00	0.67%	
CEC ARE CRO	2006-2A, LTD.			

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ISIN/ CUSIP	Issuer / Obligation	Principal Balance	% of MIA	
3622X4AF0	GSC ABS CDO 2006-2A, LTD. Class B	2,000,000:00	0.27	4
		\$2,000,000.00	0.27%	
SSR MORTGA	GE LOAN TRUST 2006-OAI			
62631AK9	GSR MORTUAGE LOAN TRUST 2006-OAT M4	3,448,000.00	0.46	
		\$3,448,000.00	0.4654	
HOME EQUIT	Y ASSET TRUST 2006-4			
37084VW3	HOME EQUITY ASSET TRUST 2006-4 Class M6	2,700,000.00	0.36	
		\$2,700,000.00	0.36%	
HUDSON MEZ	ZANINE FUNDING 2006-1, I	4447700000000		
H3860AD3	HUDSON MEZZANINE FUNDING 2006-1, LTD. Claw B	10,000,000.00	1.34	
		\$10,000,000,00	1703	
IMPAC SECUE	RED ASSETS TRUST 2006-1	\$10,000,000.00	1.34%	
45254TTM6	IMPAC SECURED ASSETS TRUST 2006-1 Class IA2C	5,000,000.00	0.67	
		64 000 000 00	0.67%	
PATRICK THE SA	CE VII CINO LED	\$5,000,000.00	0.009	
49377MAJO	CE VII CBO, LTD. ENDEPENDENCE VII CDO, LTD. Class C	5,000,000.00	6.67	
45377MAG6	INDEPENDENCE VII CDO, LTD, Class B	5,000,000.00	0.67	
45377MAE1	INDEFENDENCE VII CDO, LTD. Class A2	5,000,000,00	0.67	
		\$15,000,000.00	2.01%	
IPSWICH STR	EET CDO LTD	44.9/200300000		
46265RAG3	IPSWICH STREET CDO LTD Class 6	1,000,000.00	0.13	
		#1 200 A00 A0	0.13%	
DATE OF CH	OLTE	\$1,000,000.00	0.13%	
IVY LANE CIN 46601QAI7	TVY LANE CDO LTD: Class B	4,000,000.00	0.54	
1000100001	4.5 4 10 (4.74) (a.6.5) (a.4.6) (b.4.6)	-		
		\$4,000,000.00	0.54%	
IXIS REAL ES: 46602WAED	TATE CAPITAL TRUST 2000 IXIS REAL ESTATE CAPITAL TRUST 2006-HE2 Class Min	2,000,000.00	027	
ADDITION OF PARTY	DATE REPORT TO TAKE CAPTURE TRADET SHOPPING CHIRARIE	THE RESIDENCE OF THE RE		
		\$2,000,000.00	0.27%	
	2006-2, LIMITED	20000000	1992	
47631WAK3	JER CRE CDO 2006-2, LIMITED Class EFL	2,000,000.00	0.27	
47631WAH0	JER CRE CDO 2006-2, LIMITED Class DFL	2,000,000:00	0.40	
47631WAD9	JER CRE CDO 2006-2, LIMITED Class BPL	1,065,000.00	0.14	
		\$6,055,000.00	0.81%	
KODIAK CDO				
50011PAB2	KODIAK CDO L LTD. Class A2	10,000,000.00	134	
		\$10,000,000.00	1.34%	
	S CDO 2006-1 LTD			
51547QAB3	LACERTA ABS CDO 2006-1 LTD Class AZ	5,000,000:00	0.67	
		\$5,000,000.00	0.67%	

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ISIN/ CUSIP	Issuer / Obligation	Principal Balance	% of MIA	
LANCER FUN	DING, LTD.		111111111111	
514615AC7	LANCER FUNDING, LTD. Claw A13	6,868,486.63	0.92	
		\$6,868,486.63	6.92%	
LEHMAN BRO	OS FLOATING RATE COMM			
52519NMD09	LEHMAN BROS FLOATING RATE COMMERCIAL 2006-CCL Class D	2,000,000.00	0.27	
		\$2,000,000.00	0.27%	
LEHMAN XS	TRUST 2006-GP1			
52522RAE0	LEHMAN XS TRUST 2006-GP1 Class A3B	5,000,000.00	0.67	
		\$5,000,000.00	0.67%	
LIBERTAS PR	REFERRED FUNDING I, LTD.			
330150A06	LIBERTAS PREFERRID FUNDING LLTD. Closs B	4,000,000.00	0.54	
		\$4,000,000.00	0.54%	
LIBERTAS PR	REFERRED FUNDING, LTD.;			
53014NA88	LIBERTAN PREFERRED FUNDING, LTD. 2007-2A Class A2	19,000,000.00	1.34	
		\$10,000,000.00	1.34%	
LIBERTY HAI	RBOUR CDO LTD. 2007-2A			
53056NAD3	LIBERTY HARBOUR CDO LTD: 2007-2A Class C	3,500,000.00	0.47	
		\$3,500,000.00	0.47%	
LONG BEACE	I MORTAGE LOAN TRUST 2			
542514828	LONG BEACH MORTAGE LOAN TRUST 2006-WL3 Class M3	5,000,000.00	0.67	
		\$5,000,000.00	0.67%	
LONG BEACE	I MORTGAGE LOAN TRUST			
542514TW4	LONG BEACH MORTGAGE LOAN TRUST 2006-2 Class M-2	5,000,000.00	0.67	
		\$5,000,000.00	0.67%	
LONG BEACE	I MORTGAGE LOAN TRUST			
54251WAL6	LONG BEACH MORTGAGE LOAN TRUST 2006-9 Class M6	5,000,000.00	0.67	
		\$5,000,000.00	0.67%	
MAGNOLIA F	TNANCE II PLC 2006-8A			
539602BGH	MAGINOLIA FINANCE II PLC 2016-8A Class C	9,000,000.00	1.07	
		\$8,000,000.00	1.07%	
MAGNOLIA F	TNANCE II PLC 2006-9A			
559682BU5	MAGNOLIA FINANCE II PLC 2006-9A Clina B	10,000,000.00	1.34	
		\$10,000,000.00	1.34%	
MASTR ADJU	STABLE RATE MORTGAGE	NO. 121122111911		
576433H58	MASTR ADJUSTABLE RATE MORTGAGES TRUST 2006-OA1 Class 4A3	6,462,144.57	0.87	
		\$6,462,144.57	0.87%	
MASTR ASSE	T BACKED SECURITIES TR			
57643LPS9	MASTR ASSET BACKED SECURITIES TRUST 2006-FREE Class MS	2,000,000.00	0.27	
57643LFT7	MASTR ASSET BACKED SECURITIES TRUST 2006-FREI Cline M4	1,000,000.00	0.13	

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ISIN/ CUSIP	Issuer / Obligation	Principal Balance	% of MIA	
		\$3,000,000.00	9.40%	
MASTR ASSE	T BACKED SECURITIES TR			
57643GAL1	MANTE ASSET BACKED SECURITIES TRUST 2006-FREZ Class M-6	1,955,000:00	0.26	
		\$1,955,000.00	0.26%	
MASTR ASSE	T BACKED SECURITIES TR			
57643LQX7	MASTR ASSET BACKED SECURITIES TRUST 2006-HEI Class M3	4,000,000 00	0.54	
		\$4,000,000,00	0.54%	
MASTD ASSE	T BACKED SECURITIES TR			
5529(KAH0	MASTR ASSET BACKED SECURITIES TRUST 2006-WMC3 Class M3	6,000,000.00	0.90	
		84 000 000 00		
S and a series of the	DO HI FED	\$6,000,000.00	0.80%	
MERCURY CI 519372AC5	MERCURY CDO III, LTD: Class B	2005 2000 11	0.11	
389312003	SESSECULT COSTILLED CHROS	996,290,11	0.13	
		\$996,290.11	6.13%	
	NCH MORTGAGE INVESTO			
59020VAZ6	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-ART Class MB	3,750,000:00	0.50	
		\$3,750,000.00	0.50%	
MERRILL LY	NCH MORTGAGE INVESTO			
590200/617	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-WMC2 Class M6	4,000,000.00	0.54	
		\$4,000,000.00	0.54%	
MILLERTON	II HIGH GRADE ABS CDO, I			
600804AC2	MILLERTON II HIGH GRADE ABS CDO, LTD. Class R	3,500,000.00	047	
600804AB4	MILLERTON II HIGH GRADE ABS CDO, LTD. Class A2	3,500,000:00	0.47	
		\$7,000,000.00	0.94%	
MONTALK B	OINT CDO II, LTD	419000900000	0.74.9	
612181 AE7	MONTAUK POINT CDO II, LTD Class A-2	2,500,000.00	034	
612181AJ6	MONTAUK POINT CDO II, LTD Class A4	2,000,000.00	0.27	
612181AC1	MONTAUK POINT CDO II, ETD Class AU	1,250,000.00	044	
		\$7,750,000.00	1.04%	
MORCANST	ANLEY CAPITAL I TRUST 20	#14.20QMM1.10	1071	
617451EL9	MORGAN STANLEY CAPITAL I TRUST 2006-NC2 Cless M3	2,500,000.00	0.34	
0174016	AND THE PROPERTY OF THE PROPER			
		\$2,500,000.00	0.34%	
	ANLEY HOME EQUITY LOA			
617490AK#	MORGAN STANLEY HOME EQUITY LOAN TRUST 2006-3 Class M6	2,000,000:00	0.27	
		\$2,000,000.00	0:27%	
NATIONSTAR	R HOME EQUITY LOAN TRU			
63860HAK5	NATIONSTAR HOME EQUITY LOAN TRUST 2007-A Class NO	3,125,000.00	0.42	
		\$3,125,000.00	0.42%	
NEPTUNE CD	O CORPORATION 2007-4A			
64069LAC1	NEPTUNE CDO CORPORATION 2007-4A Class B	5,090,000.00	0.67	

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ISIN/ CUSIP	Issuer / Obligation	Principal Balance	% of MIA	
64069LAB3	NEPTUNE CDO CORPORATION 2007-4A Class A2	15,000,000.00	2.01	
		\$20,000,000.00	2.68%	
NEW CENTUR	RY HOME EQUITY LOAN TI			
64352VQV6	NEW CENTURY HOME EQUITY LOAN TRUST 2006-1 Class MS	5,000,000:00	0.67	
		\$5,000,000.00	0.67%	
	MORTGAGE SECURITIES 1			
65106AAT0	NEWCASTLE MORTGAGE SECURITIES TRUST 2006-1 Class M6	2,500,000.00	6.34	
		\$2,500,000.00	0.34%	
NOVASTAR H	OME EQUITY LOAN TRUST			
669884AE4	NOVASTAR HUME EQUITY LOAN TRUST 2006-1 Class MS	5,000,000,00	0.67	
		\$3,000,000.00	0.67%	
OCTONION C	DO LTD 2007-1A			
6757MLAE2	OCTONION CDO LTD 2007-IA Class B	3,500,000.00	0.47	
		\$3,500,000.00	0.47%	
OCTONION C	DO LTD. 2007-LA			
6757MI AC6	OCTONION CDO LTD. 2007-1A Class AZ	10,000,000:00	1.34	
		\$10,000,000.00	1.34%	
OPTEUM MOI	RTGAGE ACCEPTANCE CO			
SERVICE STATES	OPTEUM MORTGAGE ACCEPTANCE CORP 2006-1 Claw M5	2,179,000.00	0.29	
68383NIJWII	OPTELM MORTGAGE ACCEPTANCE CORP 2006-1 Class (AC)	5,000,000:00	0.57	
68383NEG4	OPTHUM MORTGAGE ACCEPTANCE CORP 2006-1 Cluss M6	1,803,000.00	0:24	
		\$6,962,000.00	1.20%	
ORCHID STRU	UCTURED FINANCE CDO II			
68571WAC9	ORCHID STRUCTURED FINANCE CDO III, LTD. Claw A2	9,962,760.91	1.34	
		\$9,962,760.91	1.34%	
ORION 2006-2	LTD.			
68630QAF4	ORION 2006-2 LTD: Class C1	2,500,000.00	0.47	
68630QAD9	OR)ON 2006-2 LTD. Class B1	10,000,000.00	1.34	
		\$13,500,000.00	1,81%	
OWNIT MORT	FGAGE LOAN TRUST 2006-3			
69121PEB5	OWNIT MORTGAGE LOAN TRUST 2006-3 Class MB	2,803,000:00	0.38	
		\$2,803,000.00	0.38%	
	90, LTD. 2007-1A			
74732XAC1	PYXIS ABS CDO, LTD 2007-1A Class A2	5,000,000.00	0.67	
		\$5,000,000.00	0.67%	
RAAC SERIES	2006-RP1 TRUST			
261128203	RAAC SERIES 2006-RPI TRUST Closs A2	5,000,000.00	0.67	
		\$5,000,000.00	0.67%	
RAIT CRE CD	OTITE.		-	

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All Issuers As of March 14, 2007



ISIN/ CUSIP	Issuer / Obligation	Principal Balance	% of MIA	
75 HQUAE8	RAIT CRECDO LETD, Class D	2,000,000:00	0.27	
751020AF5	RAIT CRE CDO LLTD. Class E	2,000,000.00	0.27	
751020AC2	RAIT CRE/CDO LLTD, Claw B	6,000,000.00	0.80	
		\$19,000,000.00	1.34%	
RESIDENTIAL	LACCREDIT LOANS, INC. 29			
75113EAE7	RESIDENTIAL ACCREDIT LOANS, INC. 2006-QOR Class MI	4,001,252.38	0.54	
75115FAG5	RESIDENTIAL ACCREDIT LOANS, INC. 2006-QOS Class M2	4,001,252.38	0.54	
		\$8,002,504.75	1.07%	
RESIDENTIAL	L ASSET MORTGAGE PROD			
76112B2H2	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 (3m M4	1,500,000.00	0.29	
76112B2F6	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Class M2	2,000,000:00	0.27	
261128204	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Class MB	1,500,000.00	0:20	
		\$3,000,000.00	0.67%	
RESIDENTIAL	L ASSET SECURITIES CORP			
75406AAP6	RESIDENTIAL ASSET SECURITIES CORP 2006-EMPC Class M3	1,000,000.00	0.13	
75406AA38	RESIDENTIAL ASSET SECURITIES CORP 2006-EMOZ Class M6	1,000,000 00	0.13	
		\$2,000,000.00	0.27%	
RESIDENTIAL	L ASSET SECURITIES CORP			
26113ACG4	RESIDENTIAL ASSET SECURITIES CORP 2006-EMOG Class M-6	5,000,000.00	0.67	
		\$5,000,000.00	0.67%	
RESIDENTIAL	L ASSET SECURITIES CORP			
74924UAH4	RESIDENTIAL ASSET SECURITIES CORP 2006-EMX8 Class MB	W.000,000.00	1.07	
		\$8,000,000.00	1.07%	
RESIDENTIAL	L ASSET SECURITIES CORP			
75406BAG2	RESIDENTIAL ASSET SECURITIES CORP 2006-K52 Class NO	5,000,000.00	0.67	
75406BAK3	RESIDENTIAL ASSET SECURITIES CORP 2006-KS2 Class M6	5,000,000.00	0.67	
		\$10,000,000.00	1.34%	
ROCKWALL (CDO LTD.			
774262AC3	ROCKWALL CDO LTD. Class A2L	1,000,000.00	1.07	
		\$8,000,000.00	1.07%	
SACOITRUS	T 2006-3			
785778Q84	SACO I TRUST 2006-3 Class M2	4,725,000.00	0.63	
		\$4,725,000.00	0.63%	
SAGITTARIUS	S CDO LTD 2007-1A			
78689RAE4	SAGITTARRIS CDO LTD 2007-IA Class B	2,000,000:00	0.27	
78689RACE	SAGITTARIUS CDO LTD 2007-1A Class A	7,500,000.00	Lot	
		\$9,500,000.00	1.27%	
SECURITIZE	D ASSET BACKED RECEIVA			
81378QAK4	SECURITIZED ASSET BACKED RECEIVABLES 2007-NC2 Class M6	1,514,000:00	0.20	

All Issuers As of March 14, 2007

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ISIN/ CUSIP	Issuer / Obligation	Principal Balance	% of MIA	
	i e	\$1,514,000.00	0.20%	
SG MORTGAG	GE SECURITIES TRUST 2006			
81879MAZ2	SG MORTGAGE SECURITIES TRUST 2006-FRE1 Cluss M3	2,000,000.00	0.27	
\$1879ABC2	SQ MORTGAGE SECURITIES TRUST 2006-FREE Class M6	2,000,000:00	027	
		\$4,000,000.00	0.34%	
	FUNDING CDO 2006-3A			
82442VAD7	SHERWOOD FUNDING CDO 2006-3A, A3	3,500,000.00	0.47	
		\$3,500,000.00	0.47%	
	HOME EQUITY LOAN TRU			
33611MKY3	SOUNDVIEW HOME EQUITY LOAN TRUST 2006-OPT1 Class A4	1,000,000.00	0.13	
83611MLE6	SOUNDYIEW HOME EQUITY LOAN TRUST 2006-OPT1 Class M5	4,000,000.00	0.54	
		\$5,000,000.00	0.67%	
	NDERWRITING & RESIDE?			
84751PLB3	SPECIALTY UNDERWRITING & RESIDENTIAL FOR 2006-ABI Class M5	1,000,000.00	0.13	
84751PLC1	SPECIALTY UNDERWRITING & RESIDENTIAL FIN 2006-ABI Class M6	1,000,000.00	0.13	
	ALCONI DI CONTRACTO DI CONTRACT	\$2,000,000.00	0.27%	
	D ASSET INVESTMENT LOA			
86358ED97	STRUCTURED ANSET INVESTMENT LOAN TRUST 2006-BNC1 Class M2	4,000,000.00	0.54	
		\$4,000,000.00	0.54%	
	D ASSET SECURITIES CORP			
86359XAL7	STRLICTURED ASSET SECURITIES CORP 2006-AMI Class M6	4,000,000:00	0.54	
		\$4,000,000.00	0.54%	
STRUCTURE	D ASSET SECURTHES CORP			
86359YAP6	STRUCTURED ASSET SECURTIES CORP 2006-9C1 Class M6	5,000,000-00	0.67	
		\$5,000,000.00	0.67%	
	EFERRED FUNDING VI LTC	Same	1922	
RTX11AAF1	TABERNA PREFERRED FUNDING VILTD, Class C	5,000,000.00	0.67	
		\$5,000,000.00	0.67%	
	EFERRED FUNDING VILLT:			
873315ABE	TABERNA PREFERRED FUNDING VILLTD: Class AILB	10,000,000.00	134	
		\$10,000,000.00	1.34%	
TABS 2006-6 L		E-900 TOTAL	4.7	
17337YAC0	TABS 2006-6 LTD. Class A2	5,000,000.00	0.67	
		\$5,000,000.00	0.67%	
	A FUNDING I, LTD.			
88631RAC1	TIERRA ALTA FUNDING LLTD. Class A3A	5,000,000.00	0.67	
88651RAE3	TIERRA ALTA FUNDING I, LTD. Class A2	3,000,000.00	0.67	
	ANY ANY ACCOUNT	\$10,000,000.00	1.34%	
TRICADIA CE	OO 2006-6, LTD,			

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Deutsche Bank - Structured Finance Services

Monthly Report Produced.

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All Issuers As of March 14, 2007

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ISIN/ CUSIP	Issuer / Obligation	Principal Balance	% of MIA	
89609AAE3	TRICADIA CDO 2006-6, LTD. Class A3L.	4,000,000:00	0.54	
89609AAD7	TRICADIA CDO 2006-6, LTD. Class A2L	7,000,000.00	0.94	
		\$11,000,000:00	1.47%	
VERTICAL AI	is CDO 2006-2, LTD.			
925338AI27	VERTICAL ARS CDO 2006-2, LTD, Claw A3	5,000,000.00	0.67	
		\$5,000,000.00	0.67%	
VERTICAL CI	DO LTD			
92534YAC1	VERTICAL CDO LTD CLASS AI	5,000,000.00	0.67	
		\$5,000,000.00	0.67%	
VOLANS FUN	DING LTD			
928657AE7	VOLANS FUNDING LTD CLASS C	1,500,000.00	0.47	
		\$3,500,000.00	0.47%	
WAMU MORT	GAGE PASS-THROUGH CE			
92925DAK6	WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR17 Class B2	6,983,761.36	0.94	
		\$6,983,761.36	0.94%	
WAMU MORT	GAGE PASS-THROUGH CE			
92925CE/W8	WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-HET Class MD	2,061,000.00	0.28	
		\$2,068,000.00	0.28%	
WEBSTER CD	O 2006-1A LTD			
94769WAE3	WEBSTER CDO 2006-LA LTD Class AZL	1,500,000.00	0.20	
94769WA(18	WEBSTER CDO 2006-1A LTD Class ASL	3,580,000.00	0.47	
		\$5,000,000.00	0.67%	
WEST TRADE	FUNDING CDO LLTD.			
956315AD7	WEST TRADE FUNDING CDO 11.TD: Class B	4,942,306.56	0.66	
		\$4,942,306.56	0.66%	
WMALT MOR	TGAGE PASS-THROUGH C			
999346AII5	WMALT MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR9 Class B2	9,994,756.83	18	
		\$9,994,756.83	1.34%	
		\$734,849,503.13	98.53%	

April 20, 2007 Deutsche Bank - Structured Finance Services 35 Monthly Report Produced.

Servicer Summary: As of March 14, 2007

Servicer	Principal Balance	% of MIA	3750 - TAMES TO LEE SEE SEE SEE SEE SEE SEE SEE SEE SEE		Fitch Servicer Ranking/Rating
AMERIQUEST MORTGAGE COMPANY	16,500,000.00	2.21%	NR/NR	Strong/AA+	RSS2+/NR
ARBOR REALTY MORTGAGES SERVICES	2,000,000.00	0.27%	NR/NR	NR/NR	NR/NR
ATTENTUS MANAGEMENT GROUP, LLC.	10,000,000.00	1.34%	NR/NR	NR/NR	NR/NR
AURORA LOAN SERVICING INC.	18,000,000.00	2.41%	SQ2/NR	Above Average/NR	RMS2+/NR
CENTEX HOME EQUITY COMPANY, LLC	2,500,000.00	0.34%	NR/NR	Above Average/NR	RPS2+/NR
COUNTRYWIDE HOME LOANS SRV LP	29,228,931.83	3.92%	SQ1/Aa3	Strong/NR	RMS2+/NR
CWCAPITAL INVESTMENTS LLC	11,000,000.00	1.47%	NR/NR	NR/NR	NR/NR
DEUTSCHE BANK	10,000,000.00	1.34%	NR/NR	NR/NR	NR/NR
DILLON READ CAPITAL MANAGEMENT LLC.	8,000,000.00	1.07%	NR/NR	NR/NR	NR/NR
EMC MORTGAGE CORPORATION	8,554,887.94	1.15%	SQ2/Aa3	Above Average/NR	RPS1/NR
FREDDIE MAC	4,852,206.05	0.65%	SQ1/NR	Strong NR	NR/NR
FREMONT INVESTMENT & LOAN	2,000,000.00	0.27%	NR/NR	Average/NR	NR/NR
GOLDMAN SACHS	20,000,000.00	2.68%	NR/NR	NR/NR	NR/NR
HOMECOMINGS FINANCIAL NETWORK INC.	19,001,252.38	2.55%	SQUNR	Strong/NR	NR/NR
HOMEQ SERVICING CORPORATION	8,514,000.00	1.14%	NR/Aa3	Strong-NR	RPS1/NR
IMPAC FUNDING CORPORATION	5,000,000.00	0.67%	NR/NR	Above Average/NR	NR/NR
INDYMAC BANK, FSB	3,448,000.00	0.46%	NR/A3	Average/NR	RPS2+/NR
JE ROBERT COMPANY	6,055,000.00	0.81%	NR/NR	NR/NR	NR/NR
JP MORGAN CHASE BANK	6,000,000.00	0.80%	SQ1/NR	NR/NR	NR/NR
KODIAK CDO MANAGEMENT LLC.	10,000,000.00	1.34%	NR/NR	NR/NR	NR/NR
LITTON LOAN SERVICING LP	7,803,000.00	1.05%	SQ1/NR	Strong/NR	RPS1/NR
LONG BEACH MORTGAGE COMPANY	5,000,000.00	0.67%	NR/A3	Above Average A-	NR/A
M & T MORTGAGE CORPORATION	4,000,000.00	0.54%	NR/NR	NR/NR	NR/NR
MERRILL LYNCH INTERNATIONAL	9,600,000.00	1.29%	NR/NR	NR/NR	NR/NR
MORTGAGE LENDERS NETWORK	8,000,000.00	1.07%	NR/NR	NR/NR	NR/NR
NATIONAL CITY HOME LOAN SERVICES, IN	7,000,000.00	0.94%	SQ2/NR	Above Average NR	RSS3+/NR
NATIONSTAR MORTGAGE LLC	3,125,000.00	0.42%	NR/NR	NR/NR	NR/NR
NEW CENTURY MORTGAGE CORPORATION	5,000,000.00	0.67%	SQ3/NR	Above Average/B+	RPS3/NR
NOVASTAR MORTGAGE, INC	5,000,000.00	0.67%	SQ2/NR	Strong/NR	RPS2-/NR
OCWEN LOAN SERVICING LLC	15,297,435.54	2.05%	SQ2/B1	Strong B	RPS2/B

Servicer Summary: As of March 14, 2007

Servicer	Principal Balance	% of MIA	Moody's Servicer Ranking/Rating	S&P Servicer Ranking/Rating	Fitch Servicer Ranking/Rating
OPTION ONE MORTGAGE CORP.	3,500,000,00	0.47%	SQ1/NR	Strong NR	RPS1/NR
RAIT INVESTMENT TRUST.	10,000,000.00	1.34%	NR/NR	NR/NR	NR/NR
RESIDENTIAL FUNDING CORPORATION	14,001,252.38	1.88%	SQI/NR	Strong/NR	RMS1/NR
RFC/MORTGAGE LENDERS NETWORK USA, IN	2,000,000.00	0.27%	NR/NR	NR/NR	NR/NR
SAXON MORTGAGE SERVICES, INC.	2,000,000.00	0.27%	NR/A3	Average/NR	RPS2+/NR
SELECT PORTFOLIO SERVICING, INC.	2,000,000.00	0.27%	SQ2/NR	Average/NR	RPS2/NR
TABERNA CAPITAL MANAGEMENT, LLC.	15,000,000,00	2.01%	NR/NR	NR/NR	NR/NR
WACHOVIA BANK NA	2,000,000.00	0.27%	SQ2/A1	Above Average/NR	NR/NR
WASHINGTON MUTUAL BANK, FA	29,046,518.19	3.89%	SQ2/NR	Above Average/NR	RMS2+/NR
WELLS FARGO BK N A	83,161,402.40	11.15%	SQI/NR	Strong NR	RMSI/AA
WILSHIRE CREDIT CORPORATION	9,750,000.00	1.31%	SQ1/NR	Strong/NR	RPS1-/NR
WINTHROP	2,000,000.00	0.27%	NR/NR	NR/NR	NR/NR
	444 938 886 70				

Lead Manager Summary: As of March 14, 2007

Servicer	Principal Balance	Percentage of Maximum Investment	
250 CAPITAL LLC	3,500,000.00	0.47%	
ACA MANAGEMENT, LLC	11,853,388.43	1.59%	
BASIS CAPITAL SECURITISATION PTY. LTD	5,000,000.00	0.67%	
CAIRN FINANCIAL PRODUCTS LIMITED	10,000,000.00	1.34%	
CHOTIN	20,996,290.11	2.82%	
CHURCH TAVERN ADVISORS, LLC.	3,500,000.00	0.47%	
CITIGROUP GLOBAL MARKETS INC.	5,000,000.00	0.67%	
CREDIT SUISSE ALTERNATIVE CAPITAL, INC	27,405,870.43	3.67%	
CREDIT SUISSE FIRST BOSTON	18,000,000.00	2.41%	
DECLARATION MANAGEMENT & RESEARCH I	15,000,000.00	2.01%	
FORTIS INVESTMENT MANAGEMENT	7,750,000.00	1.04%	
GSC PARTNERS (NJ) L.P.	17,000,000.00	2 28%	
HARDING ADVISORY, LLC.	13,500,000.00	1.81%	
HIGHLAND CAPITAL MANAGEMENT L.P.	18,000,000.00	2.41%	
HYPERION CAPITAL MANAGEMENT	7,000,000.00	0.94%	
INVESCO INSTITUTIONAL INC.	2,000,000.00	0.27%	
MASSACHUSETTS FINANCIAL SERVICES CO.	1,000,000,00	0.13%	
NIBC CREDIT MANAGEMENT INC.	13,500,000.00	1.81%	
NIR CAPITAL MANAGEMENT, LLC	4,942,306.56	0.66°a	
PRINCETON ADVISORY GROUP, INC	4,000,000.00	0.54%	
PUTNAM ADVISORY COMPANY, LLC.	5,000,000.00	0.67%	
ST ASSET MANAGEMENT PTE LTD.	9,962,760.91	1.34%	
STRATEGOS CAPITAL MANAGEMENT	14,000,000,00	1.88%	
STRUCTURED ASSET INVESTORS, LLC	9,500,000.00	1.27%	
TRICADIA CDO MANAGEMENT, LLC.	16,000,000.00	2.15%	
VANDERBILT CAPITAL ADVISORS, LLC.	10,000,000.00	1.34%	
VERO CAPITAL MANAGEMENT, LLC.	6,500,000.00	0.87%	
VERTICAL CAPITAL INVESTMENT ADVISORS,	10,000,000.00	1.34%	

Lead Manager Summary: As of March 14, 2007

Servicer	Principal Percentage of Balance Maximum Investment	
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289,910,616.43

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ISIN/ Par Trade Settlement Issuer / Obligation Price Type CUSIP Value Date Date

NONE

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Indirect Emerging Markets Exposure As of March 14, 2007

ISIN/ Principal % of Spread / Maturity Issuer / Obligation CUSIP MIA Balance Coupon Date

NONE

Silver Elms CDO Plc PIK Bonds As of March 14, 2007

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ISIN/ Principal 96 of Derived Ratings Issuer / Obligation NOPCB Balance (Moody's / S&P / Fitch) CUSIP

NONE

Silver Elms CDO Plc Purchases As of March 14, 2007

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ISIN/ CUSIP	Issuer / Obligation	Trade Date	Settlement Dute	Maturity Dute	Settlement Factor	Par Bought	Purchase Price	Purchase Principal	Purchase Interest	Net
53056NAD3	LIHERTY HARBOUR COO LTD. 2007-2A	02/15/2007	03/01/2007	03/02/205		3,500,000.00	100.00	3,500,000.00	0.00	3,500,000.00
6757MIAE2	OCTONION CDO LTD 2007-1A	02/15/2007	03/06/2007	05/10/204		3,500,000.00	100.00	3,500,000.00	1,426.54	3,501,426.54
14732XAC1	FYXIS ABS CDO, LTD: 2007-1A	02/15/2007	03/06/2007	03/06/204		5,000,000.00	100.00	5,000,000.00	0.00	5,000,000.00
4069LAB3	NEPTUNE CDO CORPORATION 2007-4A	02/21/2007	03/15/2007	10/06/204		5,000,000.00	100.00	5,000,000.00	0.00	5,000,000.00
4069LAC1	NEPTUNE CDG CORPORATION 2007-4A	02/21/2007	03/15/2007	10/08/204		5,000,000.00	100.00	5,000,000.00	0.00	5,000,000.00
4069LAB3	NEPTUNE CDO CORPORATION 2007-4A	02/28/2007	03/15/2007	10/08/204		10,000,000.00	100.00	10,000,000.00	0.00	10,000,000.00
06368AH0	ADAMS SQUARE PUNDING I, LTD.	03/01/2007	03/15/2007	12/15/205		2,500,000.00	90.42	6,781,500.00	0.00	6,781,500.00
06360A/27	ADAMS SQUARE FUNDING LTD 2007-2A	03/01/2007	03/08/2007	03/10/204		2,500,000.00	92.50	2,312,500.00	0.00	2,312,500.00
28637AE7	VOLANS FUNDING LTD	03/02/2007	03/14/2007	03/10/205		3,500,000.00	96.99	3,394,755.00	0.00	3,394,755.00
2777EAC9	CAIRN MICE ARS CITO PLC	03/06/2007	03/29/2007	08/13/204		5,000,000.00	98.91	4,945,300.00	0.00	4,945,300.00
2777EAD7	CAIRN MEZ ABS CDO PLC	03/06/2007	03/29/2007	08/13/204		2,500,000,00	97.58	2,439,450.00	0.00	2,439,450.00
2777EAE5	CAIRN MEZZ ABS CDO PLC	03/06/2007	03/29/2007	08/13/204		2,500,000.00	97.86	2,446,475.00	0.00	2,446,475.00
2534YACI	VERTICAL COOLTD	03/07/2007	04/10/2007	04/10/204		5,000,000.00	96.06	4,803,000.00	0.00	4,803,000.00

60,500,000.00

Silver Elms CDO Plc Sales As of March 14, 2007

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ISIN/ Maturity Debt Trade Settlement Par Coupon Issuer / Obligation Price Principal Interest Net Reason Value Date Type Date Date CUSIP Rate

NONE

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Synthetic Securities by Counterparty As of March 14, 2007

Deutsche	Bank	1

ISIN/	Inner Collection	Principal	% of MIA	Counte	rparty Ratings	Synthetic
CUSIP	Issuer / Ohligation	Balance		Moody's	SAP	Counterpary
23242CAC7	CWCAPITAL COBALT III, LTD: Class C	\$4,000,000.00	0.54	A2	A	
23242CAB9	CWCAPITAL COBALT III, LTD: Class B	7,000,000.00	0.94	As2	AA	
		\$11,000,000.00	1.47%			

Doutsche Bark - Brockerd Finance Bervices 45 Monthly Report Produced: Agril 20, 2007

Deutsche Bank

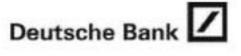
Moody's Notched Ratings From S&P As of March 14, 2007

CUSIP	Principal Balance	Issuer	Moody's Derived Rating	Percentage Based On MIA
00252GAJ8	3,785,000.00	AAMES MORTGAGE INVESTMENT TRUST 2006-1 Class M5	A3	0.51%
04544GAM1	2,000,000.00	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE4 Class M5	A3	0.27%
23245CAL4	3,000,000.00	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2007-1 Class M6	A3	0.40%
225470R70	10,000,000.00	CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES 2006-3 Class 1M1	Ax2	1.34%
320278AK0	2,000,000.00	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF8 Class M6	A3	0.27%
57643LQX7	4,000,000.00	MASTR ASSET BACKED SECURITIES TRUST 2006-HET Class M3	Aa3	0.54%
3860HAK5	3,125,000.00	NATIONSTAR HOME EQUITY LOAN TRUST 2007-A Class M6	A3	0.42%
569884AK4	5,000,000.00	NOVASTAR HOME EQUITY LOAN TRUST 2006-1 Class M5	A3	0.67%
81378GAK4	1,514,000.00	SECURITIZED ASSET BACKED RECEIVABLES 2007-NC2 Class M6	A3	0.20%
6359XAL7	4,000,000.00	STRUCTURED ASSET SECURITIES CORP 2006-AM1 Class M6	A3	0.54%
	\$38,424,000.00			5.15%



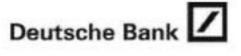
Status Result Trigger Variance
Moody's Weighted Average Recovery Rate Status Result Trigger Variance N/A 54.1 47.5 6.6

CUSIP	Principal Balance	Issuer	Asset Type	Moody's Rating Of UA	Moody's Recovery Rate	Product
0252GAJ8	3,785,000.00	AAMES MORTGAGE INVESTMENT TRUST 2006-1	Home Equity	A3	30.00%	1,135,500.00
02573AB9	10,000,000.00	ABACUS 2006-NS1 LTD.	CMBS Conduit	Aal	80.00%	8,000,000.00
0082WAB6	4,984,901.80	ACA ABS 2006-1 LIMITED	High-Diversity CBO/CLO	Ant	75.00%	3,738,676.35
04421WW9	3,000,000.00	ACE SECURITIES CORP. 2006-HE1	Residential Sub-Prime MBS	A3	30.00%	900,000.00
04421WT6	7,000,000.00	ACE SECURITIES CORP. 2006-HE1	Residential Mid-Prime MBS	Aa3	45.00%	3,150,000.00
04421XV0	6,297,435.54	ACE SECURITIES CORP. 2006-SDE	Residential Sub-Prime MBS	Ana	75.00%	4,723,076.66
06368AB0	7,500,000.00	ADAMS SQUARE FUNDING I, LTD.	High-Diversity CBO/CLO	Aa2	70.00%	5,250,000.00
06369AG7	10,000,000.00	ADAMS SQUARE FUNDING LTD 2007-2A	High-Diversity CBO/CLO	Au2	70.00%	7,000,000.00
2660TJD6	7,765,262.41	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2006-1	Residential Prime MBS	Ana	65.00%	5,047,420.51
30728X91	3,000,000.00	AMERIQUEST MORTGAGE SECURITIES 2006-R1	Residential Sub-Prime MBS	A3	30.00%	900,000.00
3072SN67	2,000,000.00	AMERIQUEST MORTGAGE SECURITIES 2006-R1	Residential Sub-Prime MBS	Aa3	35.00%	700,000.00
3878CAG1	2,000,000.00	ARBOR REALTY MORTGAGE SECURITIES 2006-1	CMBS Conduit	A3	35.00%	700,000.0
40104RZ6	7,500,000.00	ARGENT SECURITIES INC. 2006-W2	Residential Sub-Prinse MBS	Aa3	35.00%	2,625,000.00
40104SY8	4,000,000.00	ARGENT SECURITIES INC. 2006-W3	Residential Sub-Prime MBS	A3	30.00%	1,200,000.00
0075XAM9	3,500,000.00	ASSET BACKED FUNDING CERTIFICATES 2006-OPT2	Residential Sub-Prime MBS	A3	30.00%	1,050,000.00
4541GWL2	5,000,000.00	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE2	Residential Sub-Prime MBS	A2	30.00%	1,500,000.00
4544GAM1	2,000,000.00	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE4	Home Equity	A3	30,00%	600,000.00
4973PAC3	10,000,000.00	ATTENTUS CDO III, LTD.	Asset Backed Security	Ann	75.00%	7,500,000.00
53500AE4	3,000,000.00	AVANTI FUNDING 2006-1, L.I.D.	High-Diversity CHO/CLO	Aa2	55.00%	1,650,000.00
57760AB6	10,000,000.00	BALDWIN 2006-II SEGREGATED PORTFOLIO	High-Diversity CBO/CLO	As2	80.00%	8,000,000.00
57760AD2	5,000,000.00	BALDWIN 2006-IV SEGREGATED PORTFOLIO	High-Diversity CBO/CLO	Al	65.00%	3,250,000.00
6983NAD9	4,000,000.00	BASIC ASSET BACKED SECURITIES TRUST 2006-1	Residential Sub-Prime MBS	Aa2	55.00%	2,200,000.00
7325NDS8	4,000,000.00	BAYVIEW FINANCIAL ACQUISITION TRUST 2006-B	Residential Sub-Prime MBS	Ans	75.00%	3,000,000.00
7386HM32	5,744,995.42	BEAR STEARNS ALT-A TRUST 2006-2	Residential Prime MBS	Aa2	45.00%	2,585,247.9
7386HG70	3,829,887.94	BEAR STEARNS ALT-A TRUST 2006-2	Residential Prime MBS	A2	30.00%	1,148,966.31
7387UFL0	2,267,000.00	BEAR STEARNS ASSET BACKED SECURITIES 2006-IM1	Residential Mid-Prime MBS	A3	30.00%	680,100.00
2777EAD7	2,500,000.00	CAIRN MEZ ABS CDO PLC	High-Diversity CBO/CLO	As2	80.00%	2,000,000.00
2777EAE5	2,500,000.00	CAIRN MEZZ, ABS CDO PLC	High-Diversity CBO/CLO	Aa3	80.00%	2,000,000.00
2777EAC9	5,000,000.00	CAIRN MEZZ ABS CDO PLC	High-Diversity CBO/CLO	Aas	85.00%	4,250,000.00



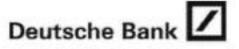
	Status	Result	Trigger	Variance
Moody's Weighted Average Recovery Rate	N/A	54.1	47.5	6,6

CUSIP	Principal Balance	Issuer	Asset Type	Moody's Rating Of UA	Moody's Recovery Rate	Product
17330932	4,000,000.00	CALCULUS SCRE TRUST 2006-6	CMBS Conduit	A2	65.00%	2,600,000.00
7331033	5,600,000.00	CALCULUS SCRE TRUST 2006-7	CMBS Conduit	A3	65.00%	3,640,000.00
18272YAG3	9,905,870.43	CLASS V FUNDING II, LTD.	High-Diversity CBO/CLO	Aa2	70.00%	6,934,109.30
00647MAE8	2,000,000.00	CONCORD REAL ESTATE CDO LTD. 2006-1A	CMBS Conduit	A2	45.00%	900,000.00
2668BB93	6,898,725.84	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-OA3	Residential Prime MBS	Aas	65.00%	4,484,171,80
2668HE82	7,324,235.00	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-OA6	Residential Prime MHS	Ana	45.00%	3,295,905.75
12147CAC7	2,805,970.99	COUNTRY WIDE ALTERNATIVE LOAN TRUST 2006-OA8	Residential Prime MBS	Aaa	65.00%	1,823,881.14
3243WAK4	5,200,000.00	COUNTRY WIDE ASSET-BACKED CERTIFICATES 2006-18	Residential Sub-Prime MBS	A3	30.00%	1,560,000.00
26670WW4	4,000,000.00	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2006-4	Residential Sub-Prime MBS	Au2	45.00%	1,800,000.00
3245CAL4	3,000,000.00	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2007-1	Residential A MBS	A3	30.00%	900,000.00
25470R70	10,000,000.00	CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES 2006-3	Home Equity	Au2	45.00%	4,500,000.00
3242CAB9	7,000,000.00	CWCAPITAL COBALT III, LTD.	CMBS Conduit	Ai2	55.00%	3,850,000.00
3242CAC7	4,000,000.00	CWCAPITAL COBALT III, LTD.	CMBS Conduit	A2	35.00%	1,400,000.00
54206AC9	4,000,000.00	DILLON READ CMBS CDO 2006-1, LTD.	CMBS Conduit	Au2	55.00%	2,200,000.00
54206AD7	2,000,000.00	DILLON READ CMBS CDO 2006-1, LTD.	CMBS Conduit	A2	35.00%	700,000.00
54206AE5	2,000,000.00	DILLON READ CMBS CDO 2006-1, LTD.	CMBS Conduit	A3	25.00%	500,000.00
55098AJ4	5,000,000.00	DIVERSEY HARBOR ABS CDO, LTD.	High-Diversity CBO/CLO	As2	45.00%	2,250,000.00
28257EBD1	10,000,000.00	EIRLES TWO LIMITED 257	CMBS Conduit	As2	80.00%	8,000,000.00
2027LAJ4	5,000,000.00	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF14	Residential Sub-Prime MBS	Aat	35.00%	1,750,000.00
20278AK0	2,000,000.00	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF8	Home Equity	A3	30.00%	600,000.00
47203AD3	5,000,000.00	FORT DENISON FUNDING LTD 2007-1A	High-Diversity CBO/CLO	Ana	75.00%	3,750,000.00
1396NGW0	4,852,206.05	FREDDIE MAC 3136	Residential Prime MBS	Ana	75,00%	3,639,154.54
15729PPD6	5,000,000.00	FREMONT HOME LOAN TRUST 2006-1	Residential Sub-Prime MBS	Aa3	45.00%	2,250,000.00
5729PQD5	5,000,000.00	FREMONT HOME LOAN TRUST 2006-2	Residential Sub-Prime MBS	A3	30.00%	1,500,000.00
5729RAL0	2,000,000.00	FREMONT HOME LOAN TRUST 2006-A	Residential Sub-Prime MBS	A3	30.00%	600,000.00
61068AC3	2,000,000.00	FURLONG SYNTHETIC ABS CDO 2006-1, LTD.	High-Diversity CBO/CLO	As2	55.00%	1,100,000.00
62405AP7	5,000,000.00	GSAMP TRUST 2006-SD2	Residential Sub-Prime MBS	Ana	75.00%	3,750,000.00
622X4AF0	2,000,000.00	GSC ABS CDO 2006-2A, LTD.	High-Diversity CBO/CLO	An2	70.00%	1,400,000.00
62631AK9	3,448,000.00	GSR MORTGAGE LOAN TRUST 2006-OAL	Asset Backed Security	Al	25,00%	862,000.00



	Status	Result	Trigger	Variance
Moody's Weighted Average Recovery Rate	N/A	54.1	47.5	6,6

CUSIP	Principal Balance	Issuer	Asset Type	Moody's Rating Of UA	Moody's Recovery Rate	Product
37084VW3	2,700,000.00	HOME EQUITY ASSET TRUST 2006-4	Residential Sub-Prime MBS	A3	30.00%	810,000.00
43860AD3	10,000,000.00	HUDSON MEZZANINE FUNDING 2006-L, LTD.	Asset Backed Security	As2	70.00%	7,000,000.00
15254TTM6	5,000,000.00	IMPAC SECURED ASSETS TRUST 2006-1	Residential Prime MBS	Ant	75.00%	3,750,000.00
15377MAJ0	5,000,000.00	INDEPENDENCE VII CDO, LTD.	High-Diversity CBO/CLO	Aa3	45.00%	2,250,000,00
15377MAG6	5,000,000,00	INDEPENDENCE VII CDO, LTD.	High-Diversity CBO/CLO	Aa2	55.00%	2,750,000.00
15377MAE1	5,000,000.00	INDEPENDENCE VII CDO, LTD.	High-Diversity CBO/CLO	Ana	65.00%	3,250,000.00
6265BAG3	1,000,000.00	IPSWICH STREET COO LTD	High-Diversity CBO/CLO	Aa2	45.00%	450,000.00
6601QAJ7	4,000,000.00	IVY LANE CDO LTD.	High-Diversity CBO/CLO	A2	40.00%	1,600,000.00
16602WAK0	2,000,000.00	IXIS REAL ESTATE CAPITAL TRUST 2006-HE2	Residential Mid-Prime MBS	A3	30.00%	600,000.00
17631WAK3	2,000,000.00	JER CRE CDO 2006-2, LIMITED	CMBS Conduit	A3	25.00%	500,000.00
17631WAH0	3,000,000.00	JER CRE CDO 2006-2, LIMITED	CMBS Conduit	A2	35.00%	1,050,000.00
r7631WAD9	1,055,000.00	JER CRE CDO 2006-2, LIMITED	CMBS Conduit	As2	55.00%	580,250.00
0011PAB2	10,000,000.00	KODIAK CDO L LTD.	Asset Backed Security	Aaa	75.00%	7,500,000.00
0547QAB3	5,000,000.00	LACERTA ABS CDO 2006-1 LTD	High-Diversity CBO/CLO	As2	45.00%	2,250,000.00
H4615AC7	6,868,486.63	LANCER FUNDING, LTD.	High-Diversity CBO/CLO	Ana	55.00%	3,777,667.65
2519NMX9	2,000,000.00	LEHMAN BROS FLOATING RATE COMMERCIAL 2006-CCL	CMBS Conduit	Ana	55.00%	1,100,000.00
2522RAE0	5,000,000.00	LEHMAN XS TRUST 2006-GP1	Residential Prime MBS	Aas	55.00%	2,750,000.00
30150AG6	4,000,000.00	LIBERTAS PREFERRED FUNDING I, LTD.	High-Diversity CBO/CLO	Aa2	55.00%	2,200,000.00
9014NAB8	10,000,000.00	LIBERTAS PREFERRED FUNDING, LTD. 2007-2A	High-Diversity CBO/CLO	Ant	75.00%	7,500,000.00
3056NAD3	3,500,000.00	LIBERTY HARBOUR COO LTD. 2007-2A	High-Diversity CBO/CLO	Al	50.00%	1,750,000.00
42514878	5,000,000.00	LONG BEACH MORTAGE LOAN TRUST 2006-WL3	Residential Sub-Prime MBS	Aa3	35.00%	1,750,000.00
42514TW4	5,000,000.00	LONG BEACH MORTGAGE LOAN TRUST 2006-2	Residential Sub-Prime MBS	Aa2	45.00%	2,250,000.00
4251WAL6	5,000,000.00	LONG BEACH MORTGAGE LOAN TRUST 2006-9	Residential Sub-Prime MBS	A3	30,00%	1,500,000.00
59602BG1	8,000,000.00	MAGNOLIA FINANCE II PLC 2006-8A	High-Diversity CBO/CLO	As2	45.00%	3,600,000.00
59602BJ5	10,000,000.00	MAGNOLIA FINANCE II PLC 2006-9A	High-Diversity CBO/CLO	Au2	55.00%	5,500,000.00
76433H58	6,462,144.57	MASTR ADJUSTABLE RATE MORTGAGES TRUST 2006-OAI	Residential Prime MBS	Ana	65.00%	4,200,393.97
7643LPS9	2,000,000.00	MASTR ASSET BACKED SECURITIES TRUST 2006-FREE	Residential Sub-Prime MBS	Aa3	35.00%	700,000.00
7643LPT7	1,000,000.00	MASTR ASSET BACKED SECURITIES TRUST 2006-FREI	Residential Sub-Prime MBS	Al	30.00%	300,000.00
7643GAL1	1,955,000.00	MASTR ASSET BACKED SECURITIES TRUST 2006-FRE2	Residential Sub-Prime MBS	A3	30.00%	586,500.00



	Status	Result	Trigger	Variance
Moody's Weighted Average Recovery Rate	N/A	54.1	47.5	6,6

CUSIP	Principal Balance	Issuer	Asset Type	Moody's Rating Of UA	Moody's Recovery Rate	Product
57643LON7	4,000,000.00	MASTR ASSET BACKED SECURITIES TRUST 2006-HE1	Home Equity	Aa3	45.00%	1,800,000.00
55291KAH0	6,000,000.00	MASTR ASSET BACKED SECURITIES TRUST 2006-WMC3	Residential Sub-Prime MBS	Aa3	35.00%	2,100,000.00
589372AC5	996,290.11	MERCURY CDO III, LTD.	High-Diversity CBO/CLO	Aa2	45.00%	448,330.55
59020VAZ6	3,750,000.00	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-ARE	Residential Seb-Prime MBS	Aa3	35.00%	1,312,500.00
59020U6T7	4,000,000.00	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-WMC2	Residential Sub-Prime MBS	A3	30.00%	1,200,000,00
500804AC2	3,500,000.00	MILLERTON II HIGH GRADE ABS CDO, LTD.	High-Diversity CBO/CLO	Aa2	45.00%	1,575,000.00
500804AB4	3,500,000.00	MILLERTON II HIGH GRADE ABS CDO, LTD.	High-Diversity CBO/CLO	Aaa	65.00%	2,275,000.00
512181AE7	2,500,000.00	MONTAUK POINT CDO-II, LTD	High-Diversity CBO/CLO	Au2	55.00%	1,375,000.00
512181AJ6	2,000,000.00	MONTAUK POINT CDO II, LTD	High-Diversity CBO/CLO	A2	40.00%	800,000.00
512181AC1	3,250,000.00	MONTAUK POINT CDO IL LTD	High-Diversity CBO/CLO	Aaa	65.00%	2,112,500.00
517451EL9	2,500,000.00	MORGAN STANLEY CAPITAL I TRUST 2006-NC2	Residential Sub-Prime MBS	A2	30.00%	750,000.00
1749GAK8	2,000,000.00	MORGAN STANLEY HOME EQUITY LOAN TRUST 2006-3	Residential Sub-Prime MBS	A3	30.00%	600,000.00
3860HAK5	3,125,000.00	NATIONSTAR HOME EQUITY LOAN TRUST 2007-A	Residential A MBS	A3	30.00%	937,500.00
54069LAC1	5,000,000.00	NEPTUNE CDO CORPORATION 2007-4A	High-Diversity CBO/CLO	Au2	70.00%	3,500,000.00
4069LAB3	15,000,000.00	NEPTUNE CDO CORPORATION 2007-4A	High-Diversity CBO/CLO	Ann	75.00%	11,250,000.00
4352VQV6	5,000,000.00	NEW CENTURY HOME EQUITY LOAN TRUST 2006-1	Residential Mid-Prime MBS	Aa3	35.00%	1,750,000.00
5106AAT0	2,500,000.00	NEWCASTLE MORTGAGE SECURITIES TRUST 2006-1	Residential Sub-Prime MBS	A3	30.00%	750,000.00
669884AK4	5,000,000.00	NOVASTAR HOME EQUITY LOAN TRUST 2006-1	Home Equity	A3	30.00%	1,500,000.00
757M1AE2	3,500,000.00	OCTONION CDO LTD 2007-1A	High-Diversity CBO/CLO	A2	50.00%	1,750,000.00
757M1AC6	10,000,000.00	OCTONION CDO LTD. 2007-1A	High-Diversity CBO/CLO	Ans	75,00%	7,500,000.00
8383NEF6	2,179,000.00	OPTEUM MORTGAGE ACCEPTANCE CORP 2006-1	Residential Prime MBS	A2	30.00%	653,700.00
8383NDW0	5,000,000.00	OPTEUM MORTGAGE ACCEPTANCE CORP 2006-1	Residential Prime MBS	Ana	75.00%	3,750,000.00
R3R3NEG4	1,803,000.00	OPTEUM MORTGAGE ACCEPTANCE CORP 2006-1	Residential Prime MBS	A3	30.00%	540,900.00
8571WAC9	9,962,760.91	ORCHID STRUCTURED FINANCE CDO III, LTD.	High-Diversity CBO/CLO	Aas	75.00%	7,472,070.68
8630QAF4	3,500,000.00	ORION 2006-2 LTD.	High-Diversity CBO/CLO	A2	40.00%	1,400,000.00
8630QAD9	10,000,000.00	ORION 2006-2 LTD.	High-Diversity CBO/CLO	As2	55.00%	5,500,000.00
9121PEB5	2,803,000.00	OWNIT MORTGAGE LOAN TRUST 2006-3	Residential Sub-Prime MBS	Aa3	35.00%	981,050.00
74732XAC1	5,000,000.00	PYX3S ABS CDO, LTD: 2007-1A	High-Diversity CBO/CLO	Ana	75.00%	3,750,000.00
6112B2U3	5,000,000.00	RAAC SERIES 2006-RPI TRUST	Residential Sub-Prime MBS	Ana	75,00%	3,750,000.00



	Status	Result	Trigger	Variance
Moody's Weighted Average Recovery Rate	N/A	54.1	47.5	6,6

CUSIP	Principal	Issuer	Asset	Moody's	Moody's	Product
	Balance		Type	Rating Of UA	Recovery Rate	
51020AE8	2,000,000.00	RAIT CRE CDO I LTD.	CMBS Conduit	A2	35.00%	700,000.00
51020AF5	2,000,000.00	RAIT CRE CDO I LTD.	CMBS Conduit	A3	25.00%	500,000.00
51020AC2	6,000,000.00	RAIT CRE CDO I LTD.	CMBS Conduit	Aa2	70.00%	4,200,000.00
5115FAF7	4,001,252.38	RESIDENTIAL ACCREDIT LOANS, INC. 2006-QOS	Residential Prime MBS	Ana	45.00%	1,800,563.57
5115FAG5	4,001,252.38	RESIDENTIAL ACCREDIT LOANS, INC. 2006-QOB	Residential Prime MBS	Aal	35.00%	1,400,438.33
6112H2H2	1,500,000.00	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2	Residential Sub-Prime MBS	Aa3	35.00%	525,000.00
6112H2F6	2,000,000.00	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2	Residential Sub-Prime MBS	Aa2	45.00%	900,000.00
6112B2G4	1,500,000.00	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2	Residential Sub-Prime MBS	As2	35.00%	525,000.00
5406AAF6	1,000,000.00	RESIDENTIAL ASSET SECURITIES CORP 2006-EMX2	Residential Mid-Prime MBS	Aa3	45.00%	450,000.00
5406AAJ8	1,000,000.00	RESIDENTIAL ASSET SECURITIES CORP 2006-EMX2	Residential Mid-Prime MBS	A3	30.00%	300,000.00
6113ACG4	5,000,000.00	RESIDENTIAL ASSET SECURITIES CORP 2006-EMX3	Residential Sub-Prime MBS	A3	30.00%	1,500,000.00
4924UAH4	8,000,000.00	RESIDENTIAL ASSET SECURITIES CORP 2006-EMX8	Residential Sub-Prime MBS	Au3	45.00%	3,600,000.00
5406BAG2	5,000,000.00	RESIDENTIAL ASSET SECURITIES CORP 2006-KS2	Residential Sub-Prime MBS	Aa3	35.00%	1,750,000.00
5406BAK3	5,000,000.00	RESIDENTIAL ASSET SECURITIES CORP 2006-KS2	Residential Sub-Prime MBS	A3	30.00%	1,500,000.00
74262AC3	8,000,000.00	ROCKWALL CDO LTD.	High-Diversity CBO/CLO	An2	55.00%	4,400,000.00
85778QN4	4.725,000.00	SACO I TRUST 2006-3	Residential Prime MBS	Aa2	55.00%	2,598,750.00
8689RAE4	2,000,000.00	SAGITTARIUS CDO LTD 2007-1A	High-Divenity CHO/CLO	Aa2	55.00%	1,100,000.00
8689RAC8	7,500,000.00	SAGITTARIUS CDO LTD 2007-1A	High-Diversity CBO/CLO	Ann	75.00%	5,625,000.00
1378GAK4	1,514,000.00	SECURITIZED ASSET BACKED RECEIVABLES 2007-NC2	Residential A MBS	A3	30.00%	454,200.00
1879MAZ2	2,000,000.00	SG MORTGAGE SECURITIES TRUST 2006-FRE1	Residential Sub-Prime MBS	Aa3	45.00%	900,000.00
1879MBC2	2,000,000.00	SG MORTGAGE SECURITIES TRUST 2006-FRE1	Residential Sub-Prime MBS	A3	30.00%	600,000.00
2442VAD7	3,500,000.00	SHERWOOD FUNDING CDO 2006-3A	High-Diversity CBO/CLO	A2	40.00%	1,400,000.00
3611MKY3	1,000,000.00	SOUNDVIEW HOME EQUITY LOAN TRUST 2006-OPTI	Residential Sub-Prime MBS	Ans	65.00%	650,000.00
3611MLE6	4,000,000.00	SOUNDVIEW HOME EQUITY LOAN TRUST 2006-OPT1	Residential Sub-Prime MBS	A3	30.00%	1,200,000.00
4751PLB3	1,000,000.00	SPECIALTY UNDERWRITING & RESIDENTIAL FIN 2006-ABI	Residential Prime MHS	A2	30.00%	300,000.00
4751PLC1	1,000,000.00	SPECIALTY UNDERWRITING & RESIDENTIAL FIN 2006-ABI	Residential Prime MHS	A3	30.00%	300,000.00
6358ED37	4,000,000.00	STRUCTURED ASSET INVESTMENT LOAN TRUST 2006-BNC1	Residential Sub-Prime MBS	Aa3	35.00%	1,400,000.00
6359XAL7	4,000,000.00	STRUCTURED ASSET SECURITIES CORP 2006-AM1	Home Equity	A3	30.00%	1,200,000.00
6359YAP6	5,000,000.00	STRUCTURED ASSET SECURTHES CORP 2006-BC1	Residential Sub-Prime MBS	A3	30.00%	1,500,000.00



			-	
	Status	Result	Trigger	Variance
Moody's Weighted Average Recovery Rate	N/A	54.1	47.5	6.6

CUSIP	Principal	Issuer	Asset	Moody's	Moody's	Product
	Balance		Type	Rating Of UA	Recovery Rate	
07331AAF1	5,000,000.00	TABERNA PREFERRED FUNDING VI LTD.	Asset Backed Security	As2	70.00%	3,500,000.00
173315ABI	10,000,000.00	TABERNA PREFERRED FUNDING VILLED.	Asset Backed Security	Aaa	75.00%	7,500,000.00
87337YAC0	5,000,000.00	TABS 2006-6 LTD.	High-Diversity CBO/CLO	Aa2	55.00%	2,750,000.00
88651RAC1	5,000,000.00	TIERRA ALTA FUNDING I, LTD.	High-Diversity CBO/CLO	As2	70.00%	3,500,000.00
88651RAB3	5,000,000.00	TIERRA ALTA FUNDING I, LTD.	High-Diversity CBO/CLO	Aas	75.00%	3,750,000,00
89609AAE5	4,000,000.00	TRICADIA CDO 2006-6, LTD.	High-Diversity CBO/CLO	Al	50.00%	2,000,000.00
89609AAD7	7,000,000.00	TRICADIA CDO 2006-6, LTD,	High-Diversity CBO/CLO	Ant	70.00%	4,900,000.00
925338AD7	5,000,000.00	VERTICAL ABS CDO 2006-2, LTD.	High-Diversity CBO/CLO	A2	60.00%	3,000,000.00
92534YAC1	5,000,000.00	VERTICAL COO LTD	High-Diversity CBO/CLO	Ans	75.00%	3,750,000.00
928637AE7	3,500,000.00	VOLANS FUNDING LTD	High-Diversity CBO/CLO	A2	40.00%	1,400,000.00
92925DAK6	6,983,761.36	WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR17	Residential Prime MBS	Aal	35.00%	2,444,316.48
92925CEW8	2,068,000.00	WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-HE1	Residential Sub-Prime MBS	Aa3	45.00%	930,600.00
94769WAE3	1,500,000.00	WEBSTER CDO 2006-1A LTD	High-Diversity CBO/CLO	Aa2	55.00%	825,000.00
94769WAG8	3,500,000.00	WEBSTER CDO 2006-1A LTD	High-Diversity CBO/CLO	A2	50.00%	1,750,000.00
956315AD7	4,942,306.56	WEST TRADE FUNDING CDO LLTD.	High-Diversity CBO/CLO	An2	45.00%	2,224,037.95
#39346AH5	9,994,756.83	WMALT MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR9	Residential Prime MBS	Aal	45.00%	4,497,640.57
	\$734,849,503.13					\$397,912,120.16



	Status	Result	Trigger	Variance
Moody's Weighted Average Rating Factor	N/A	50	55	5

Moody's Rating	Moody's Rating Factor	Principal Balance	Percentage Aggregate	Product	Weighted Product	
Ana	1	209,473,382.11	28.51%	209,473,382.11	0.29	
An1	10	37,979,770.56	5.17%	379,797,705.64	0.52	
As2	20	213,369,462.51	29.04%	4,267,389,250.22	5.81	
An3	40	86,121,000.00	11.72%	3,444,840,000.00	4.69	
Al	70	16,948,000.00	2.31%	1,186,360,000.00	1.61	
A2	120	60,008,887.94	8.17%	7,201,066,552.44	9.80	
A3	180	110,949,000.00	15,10%	19,970,820,000.00	27.18	
		\$734,849,593.13	100.00%	36,659,746,890.41	49.89	

Security ID	Issuer	Principal Balance	Derived Rating	Rating Factor	Product
00082WAB6	ACA ABS 2006-1 LIMITED Class AILB	4,984,901.80	Am	1	4,984,901.80
064421XV0	ACE SECURITIES CORP. 2006-SDI Class AIB	6,297,435.54	Ann	1	6,297,435,54
02660TJD6	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2006-1 Class 1A3	7,765,262.41	Ana	1	7,765,262.41
04973PAC3	ATTENTUS COO III, LTD. Class A2	10,000,000.00	Ana	1	10,000,000.00
07325NDS8	BAYVIEW FINANCIAL ACQUISITION TRUST 2006-B Class 2A3	4,000,000.00	Anx	1	4,000,000.00
12777EAC9	CAIRN MEZZ ABS CDO PLC CLASS A2B	5,000,000.00	Ana	1	5,000,000.00
12668BB93	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-OA3 Class 2A3	6,898,725.84	Ana	1	6,898,725,84
12668BE82	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-OA6 Class 1A4D	7,324,235.00	Ana	1	7,324,235,00
02147CAC7	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-OAS Class 1A3	2,805,970.99	Ass	1	2,805,970.99
347203AD3	FORT DENISON FUNDING LTD 2007-1A Class A2B	5,000,000.00	Ana	1	5,000,000,00
31396NGW0	FREDDIE MAC 3136 Class MF	4,852,206.05	Ans	1	4,852,206.05
362405AP7	GSAMP TRUST 2006-SD2 Class A3	5,000,000.00	Aaa		5,000,000.00
45254TTM6	IMPAC SECURED ASSETS TRUST 2006-1 Class 1A2C	5,000,000.00	Ana	1	5,000,000.00
15377MAE1	INDEPENDENCE VII CDO, LTD. Class A2	5,000,000.00	Aaa	1	5,000,000,00
50011PAB2	KODIAK CDO I, LTD. Class A2	10,000,000.00	Ana	1	10,000,000.00
514615AC7	LANCER FUNDING, LTD. Class AIJ	6,868,486.63	Aaa	1	6,868,486.63
52519NMX9	LEHMAN BROS FLOATING RATE COMMERCIAL 2006-CCL Class D	2,000,000.00	Aaa	1.	2,000,000.00
52522RAE0	LEHMAN XS TRUST 2006-GP1 Class A3B	5,000,000.00	Ana	1	5,000,000.00
53014NAB8	LIBERTAS PREFERRED FUNDING, LTD. 2007-2A Class A2	10,000,000.00	Ana	1	10,000,000.00
576433H58	MASTR ADJUSTABLE RATE MORTGAGES TRUST 2006-OA1 Class 4A3	6,462,144.57	Ana	1	6,462,144.57
600804AB4	MILLERTON II HIGH GRADE ABS CDO, LTD. Class A2	3,500,000.00	Ana	1	3,500,000.00



	Status	Result	Trigger	Variance
Moody's Weighted Average Rating Factor	N/A	50	55	5

Security ID	Issuer	Principal Balance	Derived Rating	Rating Factor	Product
612181AC1	MONTAUK POINT CDO II, LTD Class AU	3,250,000.00	Ana	1	3,250,000.00
64069LAB3	NEPTUNE CDO CORPORATION 2007-4A Class A2	15,000,000.00	Ana	1	15,000,000.00
6757MIAC6	OCTONION CDO LTD: 2007-1A Class A2	10,000,000.00	Ana	1	10,000,000.00
68383NDW0	OPTEUM MORTGAGE ACCEPTANCE CORP 2006-1 Class 1AC1	5,000,000.00	Ana	1	5,000,000.00
68571WAC9	ORCHID STRUCTURED FINANCE CDO III, LTD. Class A2	9,962,760.91	Aas	1	9,962,760,91
74732XAC1	PYXIS ABS CDO, LTD. 2007-1A Class A2	5,000,000.00	Ana	1	5,000,000,00
76112B2U3	RAAC SERIES 2006-RP1 TRUST Class A2.	5,000,000.00	Ana	1	5,000,000.00
75115FAF7	RESIDENTIAL ACCREDIT LOANS, INC. 2006-QOR Class M1	4,001,252.38	Ana	1	4,001,252.38
78689RAC8	SAGITTARIUS CDO LTD 2007-1A Class A	7,500,000.00	Ana	1	7,500,000:00
83611MKY3	SOUNDVIEW HOME EQUITY LOAN TRUST 2006-OPT1 Class A4	1,000,000.00	Ana	1	1,000,000.00
873315AB1	TABERNA PREFERRED FUNDING VILLTD, Class ATLB	10,000,000.00	Ana	1	10,000,000,00
88651RAB3	TIERRA ALTA FUNDING I, LTD. Class A2	5,000,000.00	Ana	1	5,000,000.00
92534YAC1	VERTICAL CDO LTD CLASS AT	5,000,000.00	Ан	1	5,000,000,00
002573AB9	ABACUS 2006-NS1 LTD. Class B	10,000,000.00	Anl	10	100,000,000.00
75115EAG5	RESIDENTIAL ACCREDIT LOANS, INC. 2006-QOS Class M2	4,001,252.38	Aal	10	40,012,523.76
89609.AAD7	TRICADIA CDO 2006-6, LTD. Class A2L.	7,000,000.00	Anl	10	70,000,000.00
92925DAK6	WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR17 Class B2	6,983,761.36	Anl	10	69,837,613.58
939346AH5	WMALT MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR9 Class H2	9,994,756.83	Anl	10	99,947,568.30
006368AB0	ADAMS SQUARE FUNDING I, LTD. Class B1	7,500,000.00	An2	20	150,000,000,00
006369AG7	ADAMS SQUARE FUNDING LTD 2007-2A Class A3	10,000,000.00	Aa2	20	200,000,000.00
053500AE4	AVANTI FUNDING 2006-1, LTD. Class A3	3,000,000.00	An2	20	60,000,000.00
057760AB6	BALDWIN 2006-II SEGREGATED PORTFOLIO Class 1	10,000,000.00	As2	20	200,000,000.00
06983NAD9	BASIC ASSET BACKED SECURITIES TRUST 2006-1 Class M1	4,000,000.00	An2	20	80,000,000,00
07386HM32	BEAR STEARNS ALT-A TRUST 2006-2 Class 2B1	5,744,995.42	An2	20	114,899,908,38
12777EAD7	CAIRN MEZ ABS CDO PLC CLASS B1	2,500,000.00	Aa2	20	50,000,000.00
18272YAG3	CLASS V FUNDING II, LTD. Class B	9,905,870.43	As2	20	198,117,408.60
126670WW4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2006-4 Class M-2	4,000,000.00	Aa2	20	80,000,000.00
225470R70	CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES 2006-3 Class 1M1	10,000,000.00	Aa2	20	200,000,000.00
23242CAB9	CWCAPITAL COBALT III, LTD. Class B	7,000,000.00	As2	20	140,000,000.00
254206AC9	DILLON READ CMBS CDO 2006-1, LTD. Class A2	4,000,000.00	An2	20	80,000,000.00
255098AJ4	DIVERSEY HARBOR ABS CDO, LTD. Class A4	5,000,000.00	An2	20	100,000,000.00
28257EBD1	EIRLES TWO LIMITED 257	10,000,000.00	Au2	20	200,000,000.00



	Status	Result	Trigger	Variance
Moody's Weighted Average Rating Factor	N/A	50	55	5

Security ID	Issuer	Principal Balance	Derived Rating	Rating Factor	Product
361068AC3	FURLONG SYNTHETIC ABS CDO 2006-1, LTD. Class A2	2,000,000.00	Aa2	20	40,000,000.00
3622X4AF0	GSC ABS CDO 2006-2A, LTD, Class B	2,000,000.00	Aa2	20	40,000,000.00
443860AD3	HUDSON MEZZANINE FUNDING 2006-1, LTD. Class B	10,000,000.00	An2	20	200,000,000.00
45377MAG6	INDEPENDENCE VII CDO, LTD. Class B	5,000,000.00	Au2	20	100,000,000.00
46265BAG3	IPSWICH STREET CDO LTD Class B	1,000,000.00	As2	20	20,000,000.00
47631WAD9	JER CRE CDO 2006-2, LIMITED Class BFL	1,055,000.00	Aa2	20	21,100,000,00
50547QAB3	LACERTA ABS CDO 2006-1 LTD Class A2	5,000,000.00	An2	20	100,000,000.00
530150AG6	LIBERTAS PREFERRED FUNDING I, LTD. Class B	4,000,000.00	An2	20	80,000,000.00
542514TW4	LONG BEACH MORTGAGE LOAN TRUST 2006-2 Class M-2	5,000,000.00	An2	20	100,000,000.00
559602BG1	MAGNOLIA FINANCE II PLC 2006-8A Class C	8,000,000.00	As2	20	160,000,000.00
559602BJ5	MAGNOLIA FINANCE II PLC 2006-9A Class B	10,000,000.00	An2	20	200,000,000,00
589372AC5	MERCURY CDO III, LTD. Class B	996,290.11	An2	20	19,925,802.14
600804AC2	MILLERTON II HIGH GRADE ABS CDO, LTD. Class B	3,500,000.00	As2	20	70,000,000,00
612181AE7	MONTAUK POINT CDO II, LTD Class A-2	2,500,000.00	An2	20	50,000,000.00
64069LAC1	NEPTUNE CDO CORPORATION 2007-4A Class B	5,000,000.00	An2	20	100,000,000,00
68630QAD9	ORION 2006-2 LTD. Class B1	10,000,000.00	An2	20	200,000,000.00
751020AC2	RAIT CRE CDO LLTD. Class B	6,000,000.00	An2	20	120,000,000.00
76112B2G4	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Class M3	1,500,000.00	An2	20	30,000,000.00
76112B2F6	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Class M2	2,000,000.00	An2	20	40,000,000,00
774262.AC3	ROCKWALL CDO LTD. Class A2L	8,000,000.00	Aa2	20	160,000,000.00
785778QN4	SACO I TRUST 2006-3 Class M2	4,725,000.00	An2	20	94,500,000.00
78689RAE4	S AGITTARIUS CDO LTD 2007-1A Class B	2,000,000.00	As2	20	40,000,000.00
87331AAF1	TABERNA PREFERRED FUNDING VI LTD. Class C	5,000,000.00	An2	20	100,000,000,00
87337YAC0	TABS 2006-6 LTD, Class A2	5,000,000.00	An2	20	100,000,000.00
8865TRAC1	TIERRA ALTA FUNDING I, LTD. Class A3A	5,000,000.00	Aa2	20	100,000,000.00
94769WAE3	WEBSTER CDO 2006-1A LTD Class A2L	1,500,000.00	As2	20	30,000,000,00
956315AD7	WEST TRADE FUNDING CDO I LTD. Class B	4,942,306.56	An2	20	98.846,131.10
004421WT6	ACE SECURITIES CORP. 2006-HE1 Class M3	7,000,000.00	Aa3	40	280,000,000.00
030728X67	AMERIQUEST MORTGAGE SECURITIES 2006-R1 Class M3	2,000,000.00	Aa3	40	80,000,000.00
040104RZ6	ARGENT SECURITIES INC. 2006-W2 Class M3	7,500.000.00	Au3	40	300,000,000.00
12777EAE5	CAIRN MEZZ ABS CDO PLC CLASS B2	2,500,000.00	Aa3	40	100,000,000.00
32027LAJ4	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF14 Class M3	5,000,000.00	Au3	40	200,000,000.00



Security ID	Issuer	Principal Balance	Derived Rating	Rating Factor	Product
35729PPD6	FREMONT HOME LOAN TRUST 2006-1 Class M2	5,000,000.00	Aa3	40	200,000,000.00
45377MAJ0	INDEPENDENCE VII CDO, LTD. Class C	5,000,000.00	Aa3	40	200,000,000.00
542514528	LONG BEACH MORTAGE LOAN TRUST 2006-WL3 Class M3	5,000,000.00	Aa3	40	200,000,000.00
57643LP89	MASTR ASSET BACKED SECURITIES TRUST 2006-FRE1 Class M3	2,000,000.00	Au3	40	80,000,000.00
57643LQX7	MASTR ASSET BACKED SECURITIES TRUST 2006-HEI Class M3	4,000,000.00	Aa3	40	160,000,000.00
55291KAH0	MASTR ASSET BACKED SECURITIES TRUST 2006-WMC3 Class M3	6,000,000.00	Aa3	40	240,000,000,00
59020VAZ6	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-ARI Class M3	3,750,000.00	Aa3	40	150,000,000.00
64352VQV6	NEW CENTURY HOME EQUITY LOAN TRUST 2006-1 Class M3	5,000,000.00	Aa3	40	200,000,000.00
69121PEB5	OWNIT MORTGAGE LOAN TRUST 2006-3 Class M3	2,803,000.00	Aa3	-40	112,120,000.00
76112B2H2	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Clas M4	1,500,000.00	Aa3	40	60,000,000.00
75406AAF6	RESIDENTIAL ASSET SECURITIES CORP 2006-EMX2 Class M3	1,000,000.00	Aa3	40	40,000,000,00
74924UAH4	RESIDENTIAL ASSET SECURITIES CORP 2006-EMX8 Class M3	8,000,000.00	Aa3	40	320,000,000.00
75406BAG2	RESIDENTIAL ASSET SECURITIES CORP 2006-KS2 Class M3	5,000,000.00	Aa3	40	200,000,000,00
81879MAZ2	SG MORTGAGE SECURITIES TRUST 2006-FRE1 Class M3	2,000,000.00	An3	40	80,000,000.00
86358ED37	STRUCTURED ASSET INVESTMENT LOAN TRUST 2006-BNC1 Class M2	4,000,000.00	Aa3	40	160,000,000,00
92925CEW8	WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-HE1 Class M3	2,068,000.00	Aa3	40	82,720,000.00
057760AD2	BALDWIN 2006-IV SEGREGATED PORTFOLIO Class 1	5,000,000.00	Al	70	350,000,000.00
362631AK9	GSR MORTGAGE LOAN TRUST 2006-OA1 M4	3,448,000.00	Al	70	241,360,000.00
53056NAD3	LIBERTY HARBOUR CDO LTD. 2007-2A Class C	3,500,000.00	AI	70	245,000,000,00
57643LP17	MASTR ASSET BACKED SECURITIES TRUST 2006-FREI Class M4	1,000,000.00	Al	70	70,000,000.00
89609.AAE5	TRICADIA CDO 2006-6, LTD. Class A3L	4,000,000.00	Al	70	280,000,000.00
04541GWL2	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE2 Class M5	5,000,000.00	A2	120	600,000,000.00
77386HG70	BEAR STEARNS ALT-A TRUST 2006-2 Class 2H2	3,829,887.94	A2	120	459,586,552.44
27330932	CALCULUS SCRE TRUST 2006-6 Class NOTE	4,000,000.00	A2	120	480,000,000.00
20647MAE8	CONCORD REAL ESTATE CDO LTD. 2006-1A Class D	2,000,000.00	A2	120	240,000,000.00
23242CAC7	CWCAPITAL COBALT III, LTD. Class C	4,000,000.00	A2	120	480,000,000,00
254206AD7	DILLON READ CMBS CDO 2006-1, LTD. Class A3	2,000,000.00	A2	120	240,000,000.00
6601QAJ7	IVY LANE CDO LTD. Class B	4,000,000.00	A2	120	480,000,000.00
7631WAH0	JER CRE CDO 2006-2, LIMITED Class DFL	3,000,000.00	A2	120	360,000,000.00
512181AJ6	MONTAUK POINT CDO II, LTD Class A4	2,000,000.00	A2	120	240,000,000.00
617451EL9	MORGAN STANLEY CAPITAL I TRUST 2006-NC2 Class M5	2,500,000.00	A2	120	300,000,000.00
6757M1AE2	OCTONION CDO LTD 2007-1A Class B	3,500,000.00	A2	120	420,000,000.00



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Moody's Weighted Average Rating Factor	Status	Result	Trigger	Variance
	N/A	50	55	5

Security ID	Issuer	Principal Balance	Derived Rating	Rating Factor	Product
6R3K3NEF6	OPTEUM MORTGAGE ACCEPTANCE CORP 2006-1 Class M5	2,179,000.00	A2	120	261,480,000.00
68630QAF4	ORION 2006-2 LTD. Class C1	3,500,000.00	A2	120	420,000,000.00
751020AE8	RAIT CRE CDO LLTD, Class D	2,000,000.00	A2	120	240,000,000.00
82442VAD7	SHERWOOD FUNDING CDO 2006-3A A3	3,500,000.00	A2	120	420,000,000.00
84751PLB3	SPECIALTY UNDERWRITING & RESIDENTIAL FIN 2006-ABI Class M5	1,000,000.00	A2	120	120,000,000.00
925338AD7	VERTICAL ABS CDO 2006-2, LTD. Class A3	5,000,000.00	A2	120	600,000,000.00
28637AE7	VOLANS FUNDING LTD CLASS C	3,500,000.00	A2	120	420,000,000,00
94769WAG8	WEBSTER CDO 2006-1A LTD Class A3L	3,500,000.00	A2	120	420,000,000.00
00252GAJ8	AAMES MORTGAGE INVESTMENT TRUST 2006-1 Class M5	3,785,000.00	A3	180	681,300,000.00
004421WW9	ACE SECURITIES CORP. 2006-HE1 Class M6	3,000,000.00	A3	180	540,000,000.00
030728X91	AMERIQUEST MORTGAGE SECURITIES 2006-R1 Class M6	3,000,000.00	A3	180	540,000,000.00
03878CAG1	ARBOR REALTY MORTGAGE SECURITIES 2006-1 Class E	2,000,000.00	A3	180	360,000,000.00
040104SY8	ARGENT SECURITIES INC. 2006-W3 Class M6	4,000,000.00	A3	190	729,000,000,00
00075XAM9	ASSET BACKED FUNDING CERTIFICATES 2006-OPT2 Class M-6	3,500,000.00	A3	180	630,000,000.00
04544GAM1	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE4 Class M5	2,000,000.00	A3	190	360,000,000,00
7387UFL0	BEAR STEARNS ASSET BACKED SECURITIES 2006-IMI Class M6	2,267,000.00	A3	180	408,060,000.00
27331033	CALCULUS SCRE TRUST 2006-7 Class NOTE	5,600,000.00	A3	180	1,008,000,000.00
23243WAK4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2006-18 Class M6	5,200,000.00	A3	180	936,000,000.00
23245CAL4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2007-1 Class M6	3,000,000.00	A3	180	540,000,000.00
254206AE5	DILLON READ CMBS CDO 2006-1, LTD. Class A4	2,000,000.00	A3	180	360,000,000.00
320278AK0	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF8 Class M6	2,000,000.00	A3	190	360,000,000.00
35729PQD5	FREMONT HOME LOAN TRUST 2006-2 Class M5	5,000,000.00	A3	180	900,000,000.00
35729RAL0	FREMONT HOME LOAN TRUST 2006-A Class M5	2,000,000.00	A3	180	360,000,000,00
437084VW3	HOME EQUITY ASSET TRUST 2006-4 Class M6	2,700,000.00	A3	180	486,000,000.00
46602WAK0	IXIS REAL ESTATE CAPITAL TRUST 2006-HE2 Class M6	2,000,000.00	A3	180	360,000,000.00
47631WAK3	JER CRE CDO 2006-2, LIMITED Class EFL	2,000,000.00	A3	180	360,000,000,00
54251WAL6	LONG BEACH MORTGAGE LOAN TRUST 2006-9 Class M6	5,000,000.00	A3	180	900,000,000.00
57643GAL1	MASTR ASSET BACKED SECURITIES TRUST 2006-FRE2 Class M-6	1,955,000.00	A3	180	351,900,000.00
99020U617	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-WMC2 Class M6	4,000,000.00	A3	180	720,000,000,00
61749GAK8	MORGAN STANLEY HOME EQUITY LOAN TRUST 2006-3 Class M6	2,000,000.00	A3	180	360,000,000.00
63860HAK5	NATIONSTAR HOME EQUITY LOAN TRUST 2007-A Class M6	3,125,000.00	A3	190	562,500,000.00
65106AAT0	NEWCASTLE MORTGAGE SECURITIES TRUST 2006-1 Class M6	2,500,000.00	A3	180	450,000,000.00



Security ID	Issuer	Principal Balance	Derived Rating	Rating Factor	Product
669884AK4	NOVASTAR HOME EQUITY LOAN TRUST 2006-1 Class M5	5,000,000.00	A3	180	900,000,000.00
68383NEG4	OPTEUM MORTGAGE ACCEPTANCE CORP 2006-1 Class M6	1,803,000.00	A3	180	324,540,000.00
751020AF5	RAIT CRE COOTLTD, Class E	2,000,000.00	A3	180	360,000,000:00
75406AAJ8	RESIDENTIAL ASSET SECURITIES CORP 2006-EMX2 Class M6	1,000,000.00	A3	180	180,000,000.00
76113ACG4	RESIDENTIAL ASSET SECURITIES CORP 2006-EMX3 Class M-6	5,000,000.00	A3	180	900,000,000.00
75406BAK3	RESIDENTIAL ASSET SECURITIES CORP 2006-KS2 Class M6	5,000,000.00	A3	180	900,000,000,00
81378GAE4	SECURITIZED ASSET BACKED RECEIVABLES 2007-NC2 Class M6	1,514,000.00	A3	180	272,520,000.00
81879MBC2	SG MORTGAGE SECURITIES TRUST 2006-FRE1 Class M6	2,000,000.00	A3	180	360,000,000.00
83611MLE6	SOUNDVIEW HOME EQUITY LOAN TRUST 2006-OPT1 Class M5	4,000,000.00	A3	180	720,000,000.00
84751PLC1	SPECIALTY UNDERWRITING & RESIDENTIAL FIN 2006-AB1 Class M6	1,000,000.00	A3	180	180,000,000.00
86339XAL7	STRUCTURED ASSET SECURITIES CORP 2006-AM1 Class M6	4,000,000.00	A3	180	720,000,000,00
86359YAP6	STRUCTURED ASSET SECURTHES CORP 2006-BC1 Class M6	5,000,000.00	A3	180	900,000,000.00
		\$734,849,503.13			\$36,659,746,890.41

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Moody's Rating Below A3 and S&P Rating Below A- As of March 14, 2007

S&P Derived Percentage Of Moody's Derived ISIN / Principal Issuer / Obligation Maximum Investment Rating Rating CUSIP Balance

NONE

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Moody's Rating Below Aa3 and S&P Rating Below AA- As of March 14, 2007



ISIN / CUSIP	Issuer / Ohligation	Principal Balance	Moody's Derived Rating	S&P Derived Rating	Percentage Of Maximum Investment
0044219VW9	ACE SECURITIES CORP. 2006-HEI Class M6	\$3,000,000.00	A3	A+	0.40%
030725X91	AMERIQUEST MORTGAGE SECURITIES 2006-R1 Class M6	3,000,000.00	A3	Α-	0.40%
03878CAG1	ARBOR REALTY MORTGAGE SECURITIES 2006-1 Class E	2,000,000.00	A3	Λ-	0.27%
040104SYR	ARGENT SECURITIES INC 2006-W3 Class M6	4,000,000.00	A3	A	0.54%
00075XAM9	ASSET BACKED FUNDING CERTIFICATES 2006-OPT2 Class M-6	3,500,000.00	A3	A-	0.47%
04541GWL2	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE2 Class MS	5,000,000.00	A2	A	0.67%
04544GAMI	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE4 Class M5	2,000,000.00	A3	A-	0.27%
057760AD2	BALDWIN 2006-IV SEGREGATED PORTFOLIO Class I	5,000,000.00	Al	A	0.67%
0738636270	BEAR STEARNS ALT-A TRUST 2006-2 Class 2B2	3,829,887.94	A2	Α	0.51%
07387UFL0	BEAR STEARNS ASSET BACKED SECURITIES 2006-IM1 Class Mb	2,267,000.00	A3	A-	0.30%
27330932	CALCULUS SCRE TRUST 2006-6 Class NOTE	4,000,000.00	A2	A	0.54%
27331033	CALCULUS SCRE TRUST 2006-7 Clino NOTE	5,600,000.00	A3	A-	0.79%
21647MAEE	CONCORD REAL INSTATE CDO LTD: 2006-1A Class D	2,000,000.00	A2	A	6.2%
23243WAK4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2006-18 Class M6	5,200,000.00	A3	A-	0.70%
23245CAL4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2007-1 Class 366	3,000,000.00	A3	A-	0.40%
23242CAC7	CWCAPITAL COBALT III, LTD: Class C	4,000,000.00	A2	A	0.34%
2542MAD7	DILLON READ CMBS CDO 2006-1, LTD. Chen A3	2,000,000.00	A2	A	0.27%
254206AE3	DILLON READ CMBS CDO 2006-1, LTD. Class A4	2,090,000.00	A3	A-	0.27%
320278AK0	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF8 Class 369	2,000,000,00	A3	A+	0.274
35729FQD5	FREMONT HOME LOAN TRUST 2006-2 Class M5	5,010,000.00	A3	A	0.67%
35729RAL0	FREMONT HOME LOAN TRUST 2006-A Class M5	2,000,000.00	A3	A-	0.27%
362631AK9	GSR MORTGAGE LOAN TRUST 2006-OAL M4	3,448,000.00	Al	A+	0.46%
437084VW3	HOME EQUITY ASSET TRUST 2006-4 Class Mis	2,700,000.00	A3	A	0.36%
48601QAJ7	IVY LANE COO LTD. Class B	4,000,000.00	A2	A	0.54%
46602WAK0	DOS REAL ESTATE CAPITAL TRUST 2006-HE2 Class M6	2,000,000.00	A3	A	027%
47631WAH0	JER CRE CDO 2006-2, LIMITED Class DFL	3,000,000.00	A2	A+	0.40%
47631WAK3	JER CRE CDO 2006-2, LIMITED Class EFF.	2,000,000.00	A3	A-	0.27%
53056NAD3	LIBERTY HARBOUR CDO LTD. 2007-JA Class C	3,500,000.00	.A1	A-	0.47%
54251WAL6	LONG BEACH MORTGAGE LOAN TRUST 2006-9 Class M6	5,000,000.00	A3	A	0.67%
57643LPT7	MASTR ASSET BACKED SECURITIES TRUST 2006-FREI Class M4	1,000,000.00	Al	A+	0.13%
57643GAL1	MASTR ASSET BACKED SECURITIES TRUST 2006-FRE2 Claw M-6	1,955,000.00	A3	Α-	0.26%
5902913617	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-WMC2 Class M6	4,000,000.00	A3	A	0.54%
612181AJ6	MONTAUK POINT COO II, LTD Class A4	2,000,000.00	A2	Á	0.27%
61745102.9	MORGAN STANLEY CAPITAL LTRUST 2006-NC2 Class M5	2,5((0,000.0))	A2	A	034%
61749GAK\$	MORGAN STANLEY HOME EQUITY LOAN TRUST 2006-3 Class M6	2,000,000.00	A3	A	0.27%
63860HAK5	NATIONITAR HOME EQUITY LOAN TRUST 2007-A Class M6	3,125,000.00	A3	A-	0.42%
65106AAT0	NEWCASTLE MORTGAGE SECURITIES TRUST 2006-1 Class Mn	2,500,000.00	A3	A+	0.34%
669884AK4	NOVASTAR HOME EQUITY LOAN TRUST 2006-1 Class M5.	5,000,000.00	A3	A+	0.67%
6757MIAE2	OCTONION CDO LTD 2007-LA Class B	3,500,000.00	A2	A	0.47%

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Moody's Rating Below Aa3 and S&P Rating Below AA- As of March 14, 2007

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ISIN / CUSIP	Issuer / Obligation	Principal Balance	Moody's Derived Rating	S&P Derived Rating	Percentage Of Maximum Investment
68383NEG4	OPTEUM MORTUAGE ACCEPTANCE CORP 2016-1 Class M6	1,863,000.00	A3	A-	0.24%
68383NEP6	OPTEUM MORTGAGE ACCEPTANCE CORP 2006-1 Clus M5	2,179,000.00	A2	A	0.29%
68630QAF4	ORION 2006-2 LTD, Class C1	3,500,000.00	A2	A	0.47%
751000AE8	RAIT CRE COOTLID. Class D	2,000,000.00	A2	A	0.27%
751020AE5	RATI CRE CDO LLTD. Class E.	2,000,000.00	A3	A-	0.27%
75406AAJ8	RESIDENTIAL ASSET SECURITIES CORP 2006-EADC2 Class M6	1,000,000.00	A3	A+	0.17%
26113ACG4	RESIDENTIAL ASSET SECURITIES CORP 2006-EMX3 Class M-6	5,000,000.00	A3	A	0.67%
75406BAK3	RESIDENTIAL ASSET SECURITIES CORP 2005-KS2 Class M6	5,000,000.00	A3	A+	0.67%
83378GAK4	SECURITIZED ASSET RACKED RECEIVABLES 2007-NC2 Class M6	1,514,000.00	.A3	Α-	0.20%
81879MBC2	SG MORTGAGE SECURITIES TRUST 2006-FRET Class M6	2,000,000.00	A3	A	0.27%
82442VAD7	SHERWOOD FUNDING CDO 2006-3A A3	3,500,000.00	A2	A	0.47%
83611MLE6	SOUNDVIEW HOME BOUTTY LOAN TRUST 2006-OPT1 Class MS	4,000,000.00	A3	A*	0.54%
86359XAL7	STRUCTURED ASSET SECURITIES CORP 2005-AMI Class M6	4,000,000.00	A3	Α-	0.54%
86339YAP6	STRUCTURED ASSET SECURTIES CORP 2006-BC1 Class M6	5,000,000.00	A3	A+	0.67%
89600AAE3	TRICADIA CDO 2006-6, LTD. Class A3L.	4,000,000.00	A1	A	0.54%
925338AD7	VERTICAL ABS CDO 2006-2, LTD. Class A3	5,000,000.00	A2	A	0.67%
928637AE7	VOLANS FUNDING LTD CLASS C	3,500,000.00	A2	A	0.47%
94768/WAGN	WEBSTER CDO 2006-I A LTD Class A3L	3,500,000.00	A2	A	0.47%

\$182,129,887,94

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Moody's Rating Below Aaa and S&P Rating Below AAA As of March 14, 2007

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ISIN / CUSIP	Issuer / Obligation	Principal Balance	Moody's Derived Rating	S&P Derived Rating	Percentage Of Maximum Investment	
00252GAJ#	AAMEB MORTGAGE INVESTMENT TRUST 2006-1 Class MS	\$3,785,000.00	A3	AA-	0.51%	
002573AB9	ABACUS 2006-NSI LTD. Class II	10,000,000.00	Anl	AA+	1.34%	
904421WT6	ACE SECURITIES CORP. 2006-HE1 Class MD	7,000,000.00	Au3	AA	0.94%	
004421WW9	ACE SECURITIES CORP. 2006-HEI Class Mfs	3,000,000.00	A3	A+	0.40%	
006368AB0	ADAMS SQUARE FUNDING I, LTD: Class B1	7,500,000.00	An2	AA	1.00%	
006369AG7	ADAMS SQUARE FUNDING LTD 2007-2A Class A3	10,000,000.00	An2	AA	1.34%	
0907253067	AMERIQUEST MORTGAGE SECURITIES 2006-RJ Class M3	2,000,000.06	Au3	AA-	0.27%	
0907283091	AMERIQUEST MORTGAGE SECURITIES 2006-RL Class M6	3,000,000.00	A3	A-	0.40%	
03878CAG1	ARBOR REALTY MORTGAGE SECURITIES 2006-1 Claim E.	2,000,000.00	A3	As .	0.27%	
040104RZ6	ARGENT SECURITIES INC 2006-W2 Class M3	7,590,000.00	Au3	AA-	1.01%	
0401045Y8	ARGENT SECURITIES INC 2006-W3 Class M6	4,000,000.00	A3	A	0.34%	
00075XAM9	ASSET BACKED FUNDING CERTIFICATES 2006-CPT2 Class M-6	3,500,000.00	A3	Α-	0.47%	
04541GWL2	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE2 Class M5	5,800,000.00	A2	A	0.67%	
04544GAMI	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE4 Class M5	2,000,000.00	A3	A-	0.27%	
053500AE4	AVANTI FUNDING 2006-I, LTD. Class A3	3,000,000.00	As2	AA	0.40%	
057760AB6	BALDWIN 2005-II SEGREGATED PORTFOLIO Class I	10,000,000.00	An2	AA	1.30%	
057790AD2	BALDWIN 2006-IV SECREGATED PORTFOLIO Class I	5,000,000.00	Al	A	0.67%	
06983NAD9	BASIC ASSET BACKED SECURITIES TRUST 2006-1 Class MI	4,000,000.00	As2	AA+	0.54%	
07386HM32	BEAR STEARNS ALT A TRUST 2006-2 Class 2B1	5,744,995.42	An2	AA	0.77%	
97)#6HG70	HEAR STEARNS ALT-A TRUST 2006-2 Class 2B2	3,829,887.94	A2	A	0.51%	
97387LFL0	BEAR STEARNS ASSET BACKED SECURITIES 2006-IMI Class M6	2,267,000.00	A3	Ar.	0.30%	
12777EAD7	CAIRN MEZ ABS CDO PLC CLASS BI	2,500,000.00	AnZ	AA	0.34%	
12777EAE5	CAIRN MEZZ ABS CDO PLC CLASS 82	2,500,000.00	An3	AA-	0.34%	
27330932	CALCULUS SCRE TRUST 2006-6 Clina NOTE	4,000,000.00	AZ	A	0.54%	
27331633	CALCULUS SCRE TRUST 2006-7 Class NOTE	5,600,000.00	A3	A-	0.75%	
18272YA03	CLASS V FUNDING II, LTD. Class B	9,905,870.43	An2	AA	1.33%	
20647MAE8	CONCORD REAL ESTATE CDO LTD: 2006-LA Class D	2,990,000.00	A2	A	0.27%	
23243WAK4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2006-18 Class M6	5,200,000.00	A3	A-	0.70%	
1266NWW4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2005-4 Class M-2	4,600,000.00	As2	AA+	0.54%	
23245CAL4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2007-1 Class M6	3,000,000.00	A3	Α-	0:40%	
225470870	CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES 2006-3 Class 1MI	10,000,000.00	An2	AA	1.34%	
23342CAB9	CWCAPITAL COBALT III, LTD. Class B	7,000,000.00	As2	AA	0.94%	
23242CAC7	CWCAPITAL COBALT III, LTD. Class C	4,000,000.00	A2	A	0.54%	
254206AC9	DILLON READ CMBS CDO 2006-1, LTD. Class A2.	4,000,000.00	An2	AA	0.54%	
254286AD7	DILLON READ CMBS CDO 2006-1, LTD, Class A3	2,000,000.00	A2	A	0.27%	

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Moody's Rating Below Aaa and S&P Rating Below AAA As of March 14, 2007

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ISIN / CUSIP	Issuer / Obligation	Principal Balance	Moody's Derived Rating	S&P Derived Rating	Percentage Of Maximum Investment	
254206AE3	DILLON READ CMBS CDO 2006-1, LTD. Class A4	2,000,000.00	A3	A-	0.27%	
255008A34	DIVERSEY HARBOR ABSICDO, LTD. Class A#	5,000,000.00	Asi2	AA	0.67%	
28257EBD1	EIRLES TWO LIMITED 257	10,000,000.00	Asi2	AA	1.34%	
32027LA34	FIRST FRANKLIN MORTGAGE LOAN TRUST 2016-FFT4 Class MS	5,000,000.00	Au3	AA-	0.67%	
320278AE0	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF8 Class Mil	2,000,000.00	A3	A+	0.27%	
35729PPD6	FREMONT HOME LOAN TRUST 2006-1 Claw M2	5,000,000.00	Aii3	AA	0.67%	
35729PQD5	FREMONT HOME LOAN TRUST 2006-2 Class M5	5,000,000.00	A3	Α	0.67%	
35729RAL0	FREMONT HOME LOAN TRUST 2006-A Class M5	2,000,000.00	A3	A-	0.27%	
361068AC3	FURLONG SYNTHETIC ARS CDO 2006-1, LTD. Class A2	2,000,000.00	As2	AA.	0.27%	
9622X4AF0	GSC ABS CDO 2006-2A, LTD: Class B	2,000,000.00	An2	AA	0.27%	
362631AK9	GSR MORTGAGE LOAN TRUST 2006-OAL M4	3,448,000.00	Al	A+	0.46%	
437084VW3	HOME EQUITY ASSET TRUST 2006-4 Claw M6	2,700,000.00	A3	A	0.36%	
443860AD3	HUDSON MEZZANINE FUNDING 2006-1, LTD. Class B	10,000,000.00	AnZ	AA	1.34%	
45377MAG6	INDEPENDENCE VII CDO, LTD. Class 0	5,000,000.00	An2	AA	0.67%	
45377MA30	INDEPENDENCE VII CDO, LTD. Class C	5,000,000.00	An3	AA-	0.67%	
46265BAG3	IPSWICH STREET CDO LTD Class B	1,000,000.00	An2	AA	0.13%	
46601QAJ7	IVY LANE COO LTD. Class B	4,000,000.00	A2	A	0.54%	
46602WAKII	DXIS REAL ESTATE CAPITAL TRUST 2006-HE2 Class M6	2,000,000.00	A3	Α	0.27%	
47631WAH0	JER CRE CDO 2006-2, LIMITED Class DFL	3,000,000.00	A2	A+	0.40%	
47631WAK3	JER CRE CDO 2006-2, LIMITED Class EFL	2,000,000.00	A3	A-	0.27%	
47631WAD9	JER CRE CDO 2006-2, LIMITED Class BFL	1,055,000.00	An2	AA	0.14%	
50547QAB3	LACERTA ABS CDO 2006-1 LTD Class AZ	5,000,000.00	As2	AA	0.67%	
530150AG6	LIBERTAS PREFERRED FUNDING LUTD. Class B.	4,000,000.00	As2	AA	0.54%	
53056NAD3	LIBERTY HARBOUR COO LTD: 2007-2A Class C	3,500,000.00	Al	Α-	0,47%	
542314828	LONG BEACH MORTAGE LOAN TRUST 2006-WL3 Class M3	5,000,000.00	Ai3	AA-	0.67%	
542514TW4	LONG BEACH MORTGAGE LOAN TRUST 2008-2 Class M-2	5,000,000.00	Ar2	AA	0.67%	
54251WAL6	LONG BEACH MORTGAGE LOAN TRUST 2006-9 Class M6	5,000,000.00	A3	A	0.67%	
57643LPS9	MANTR ASSET BACKED SECURITIES TRUST 2006-FREE Class MD	2,000,000.00	Au3	AA-	0.27%	
57643LPT7	MASTR ASSET BACKED SECURITIES TRUST 2006-FREE Class M4	1,000,000.00	Al	A+	0.13%	
57643GAL1	MASTR ASSET BACKED SECURITIES TRUST 2006-FRE2 Class M-6	1,955,000.00	A3	A-	0:26%	
57643LQX7	MASTR ASSET BACKED SECURITIES TRUST 2004-HEI Class MS	4,000,000.00	An3	AA*	0.54%	
55291KAH0	MASTR ASSET BACKED SECURITIES TRUST 2006-WMC3 Class M3	6,000,000.00	Aa3	AA	0.80%	
589372AC5	MERCURY COO III, LTD: Class B	996,290.11	An2	AA	0.13%	
59020VAZ6	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-ART Class 5/3	3,750,000.00	Aa7	AA	0.50%	
990200677	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-WMC2 Class M6	4,000,000.00	A3	A	0.54%	

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Moody's Rating Below Aaa and S&P Rating Below AAA As of March 14, 2007

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ISIN / CUSIP	Issuer / Obligation	Principal Balance	Moody's Derived Rating	S&P Derived Rating	Percentage Of Maximum Investment	
600804AC2	MILLERTON IT HIGH GRADE ARS CDO, LTD. Class B	3,500,000.00	As2	AA	0.47%	
612181 AE7	MONTAUK POINT CDO II, LTD Class A-2	2,500,000.00	As2	AA	0.34%	
612181AJ6	MONTAUK POINT CDO IL LTD Class A4	2,000,000.00	A2	A	0.27%	
617451EL9	MORGAN STANLEY CAPITAL LTRUST 2006-NC2 Class M5	2,500,000.00	A2	A	0.34%	
61749GAK8	MORGAN STANLEY HOME EQUITY LOAN TRUST 2006-3 Closs M6	2,000,000.00	A3	A	0.27%	
63866HAK5	NATIONSTAR HOME EQUITY LOAN TRUST 2007-A Class M6	3,125,000.00	:A3	Α-	0.42%	
64069LAC1	NEPTUNE CDO CORPORATION 2007-4A Class B	5,000,000.00	AnZ	AA	0.67%	
643321/21/6	NEW CENTURY HOME EQUITY LOAN TRUST 2006-1 Class M3	5,000,000.00	An3	AA-	0.67%	
65106AAT0	NEWCASTLE MORTGAGE SECURITIES TRUST 2006-1 Class M6	2,500,000.00	A3	A+	0.34%	
669884AK4	NOVASTAR HOME EQUITY LOAN TRUST 2006-1 Class MS	5,000,000.00	A3	A+	0.67%	
6757MLABZ	OCTONION CDO LTD 2007-IA Class B	3,500,000.00	A2	A	0.47%	
68383NEG4	OPTEUM MORTGAGE ACCEPTANCE CORP 2006-1 Class M6	1,863,000.00	A3	A-	0.24%	
68383NEF6	OPTEUM MORTGAGE ACCEPTANCE CORP 2006-1 Class M5	2,179,000.00	A2	A	0.29%	
68630QAF4	ORION 2006-2 LTD. Class C1	3,500,000.00	A2	A	0.47%	
68630QAD9	ORION 2006-2 LTD. Class BT	10,000,000.00	As2	AA	1.54%	
691217EB5	OWNIT MORTGAGE LOAN TRUST 2006-3 Class MG	2,803,000.00	An3	AA+	0.38%	
751020AER	RAIT CRECOO (LTD: Chee D	2,000,000.00	A2	A	0.27%	
751020AC2	RAIT CRE CDO ILTD. Class B	6,000,000.00	As2	AA	0.80%	
751000AP5	RAIT CRECOG LLTD: Class E	2,000,000.00	A3	A-	0.27%	
75115FAG5	RESIDENTIAL ACCREDIT LOANS, INC. 2006-QOS Class M2	4,001,252.38	Anl	AA	0.54%	
76112B2H2	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Clas M4	1,500,000.00	Ai3	A+	0.20%	
761128204	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Class M3	1,500,000.00	AnJ	AA	0.30%	
76112H2F6	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Class M2	2,000,000.00	As2	AA	0.27%	
75406AAJ8	RESIDENTIAL ASSET SECURITIES CORP 2006-EMX2 Class M6	1,000,000.00	All	A+-	0.13%	
75406AAF6	RESIDENTIAL ASSET SECURITIES CORP 2006-EMOCI Class M3	1,000,000.00	Aa3	AA	0.13%	
26113ACG4	RESIDENTIAL ASSET SECURITIES CORP 2006-EMX3 Class M-6	5,000,000.00	A3	A	0.67%	
74924UAH4	RESIDENTIAL ASSET SECURITIES CORP 2006-EMOS Class M9	8,900,000.00	Au3	AA-	1.67%	
75406BAG2	RESIDENTIAL ASSET SECURITIES CORP 2008-K82 Class M3	5,000,000.00	An3	AA	0.67%	
75406BAE3	RESIDENTIAL ASSET SECURITIES CORP 2006-KS2 Class M6	5,000,000.00	A3	A+	0.67%	
774262AC3	ROCKWALL CDO LTD. Class A2L	8,000,000.00	An2	AA	1.07%	
795778QN4	SACO LTRUST 2006-3 Class MZ	4,725,000.00	An2	AA	0.63%	
78689RAE4	SAGITTARIUS CDO L'ID 2007-LA Class B	2,000,000.00	As2	AA	0.27%	
81378GAE4	SECURITIZED ASSET BACKED RECKIVABLES 2007-NC2 Class Mis	1,514,000.00	A3	A-	0.20%	
81879MAZ2	SG MORTGAGE SECURITIES TRUST 2006-FREE Class MB	2,000,000,00	An3	AA	0.27%	
\$1829MBC2	SG MORTGAGE SECURITIES TRUST 2006-FREI Class MS	2,000,000.00	A3	A	0.27%	

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Moody's Rating Below Aaa and S&P Rating Below AAA As of March 14, 2007

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ISIN / CUSIP	Issuer / Obligation	Principal Balance	Moody's Derived Rating	S&P Derived Rating	Percentage Of Maximum Investment	
82442VAD7	SHERWOOD FUNDING CDO 2006-3A A3	3,500,000.00	A2	Α	0.47%	
\$3611MLE6	SOUNDVIEW HOME EQUITY LOAN TRUST 2005-OPT1 Class MS	4,000,000.00	A3	A+	0.54%	
84751PLC1	SPECIALTY UNDERWRITING & RESIDENTIAL FIN 2006-ABI Class M6	1,000,000.00	All	AA	0.13%	
8475171.83	SPECIALTY UNDERWRITING & RESIDENTIAL FIN 2006-ABI Class MS	1,000,000.00	A2	AA	0.13%	
96358ED37	STRUCTURED ASSET INVESTMENT LOAN TRUST 2006-BNC1 Class M2	4,000,000.00	An3	AA-	0.54%	
96359XAL7	STRUCTURED ASSET SECURITIES CORP 2005-AMI Class M6	4,000,000.00	A3	A+	0.54%	
86359YAP6	STRUCTURED ASSET SECURTIES CORP 2006-BC1 Class 346	5,000,000.00	A3	Α+	0.67%	
8733LAAF1	TABERNA PREFERRED FUNDING VILID, Class C	5,000,000.00	AnZ	AA	0.67%	
87337YAC0	TARS 2006-6 LTD: Class A2	5,000,000.00	An2	AA	0.67%	
88651RAC1	TIERRA ALTA FUNDING LLTD Class ASA	5,000,000.00	Ari2	AA	0.67%	
89609AAE5	TRICADIA CDO 2006-6, LTD. Class ARL	4,000,000.00	Al	A	0.34%	
89609AAD7	THICADIA CDO 2006-6, LTD. Closs A2L	7,000,000.00	Aul	AA	0.94%	
925338AD7	VERTICAL ABS CDO 2006-2, LTD. Class A3	5,000,000.00	A2	A	0.67%	
928637AE7	VOLANS FUNDING LTD CLASS C	3,500,000.00	A2	A	0.47%	
92925DAK6	WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR17 Class II2	6,983,761.36	Anl	AA	0.94%	
92925CEW8	WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-HE1 Class MJ	2,068,000.00	Ai3	AA+	0.29%	
94769WAE3	WEBSTER CDO 2006-1A LTD Class A2L	1,400,000.00	An2	AA.	0.20%	
94769WAG8	WEBSTER CDO 2006-LA LTD Class A3L	3,500,000.00	A2	Α	0.47%	
956315AD7	WEST TRADE FUNDING CDO LLTD. Class B	4,942,306.56	AnZ	AA	0.66%	
939346AH5	WMALT MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR9 Class 62	9,994,756.83	Anl	AA	1.34%	

\$507,376,121.01

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Moody's Rating Below A3 As of March 14, 2007

Moody's Derived Percentage Of ISIN / Principal Issuer / Obligation Rating CUSIP Balance Maximum Investment

NONE

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Moody's Rating Below Aa3 As of March 14, 2007

ISIN / CUSIP	Issuer / Obligation	uer / Obligation Principal Moody's Derived Balance Rating		Percentage Of Maximum Investment	
00252GAJ#	AAMEB MORTUAGE INVESTMENT TRUST 2006-1 Class M5	\$3,785,000.00	A3	0.51%	
004421WW9	ACE SECURITIES CORP. 2006-HE1 Class M6	3,000,000.00	A3	0.40%	
0307253091	AMERIQUEST MORTGAGE SECURITIES 2006-R1 Class 546	3,000,000.00	A3	0.40%	
03878CAG1	ARBOR REALTY MORTGAGE SECURITIES 2006-1 Class E	2,000,000.00	A3	0.27%	
0401045Y8	ARGENT SECURITIES INC. 2006-W3 Class MS	4,000,000.00	A3	0.54%	
00075XAM9	ASSET BACKED FUNDING CERTIFICATES 2006-OPT2 Class M-6	3,500,000.00	A3	0.47%	
04541GWL2	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE2 Class M5	5,000,000.00	A2	0.67%	
04544GAMI	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE4 Class MS	2,000,000.00	A3	0.27%	
057766AD2	BALDWIN 2006-BY SEGREGIATED PORTFOLIO Claw 1	5,000,000.00	Al	0.67%	
0738688370	BRAR STRARNS ALT-A TRUST 2006-2 Class 282	3,929,887.94	A2	0.51%	
07387131.0	BEAR STEARNS ASSET BACKED SECURITIES 2006-IMI Class M6	2,267,000.00	A3	0.30%	
27330932	CALCULUS SCRE TRUST 2006-6 Class NOTE	4,000,000.00	A2	0.54%	
27331033	CALCULUS SCRE TREST 2006-7 Class NOTE:	5,600,000.00	A3	0.75%	
20047MAE8	CONCORD REAL ESTATE CDO LTD 2006-1A Class D	2,000,000.00	AZ	0.27%	
23243WAK4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2006-18 Class M6	5,200,000.00	A3	0.70%	
23245CAL4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2007-1 Class M6	3,000,000.00	A3	0.40%	
23242CAC7	CWCAPITAL COBALT III, LTD. Class C	4,000,000.00	A2	0.54%	
254206AE3	DILLON READ CMBS CDO 2006-1, LTD. Class A4	2,090,000.00	A3	0.27%	
254206AD7	DILLON READ CMBS CDO 2006-1, LTD. Class A3	2,000,000,00	A2	0.27%	
320278AK0	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF8 Class Min	2,000,000.00	A3	0.27%	
35729FQD5	FREMONT HOME LOAN TRUST 2006-2 Class M5	5,000,000.00	A3	0.67%	
35729RAL0	FREMONT HOME LOAN TRUST 2096-A Class M5	2,000,000.00	A3	0.27%	
362631AK0	GBR MORTGAGE LOAN TRUST 2005-OAL M4	3,448,000.00	Al	0.46%	
437084VW3	HOME EQUITY ASSET TRUST 2006-4 Class M6	2,700,000.00	A3	0.36%	
45601QAJ7	IVY LANE CDO LTD. Class B	4,000,000.00	A2	0.54%	
46602WAK0	DIS REAL ESTATE CAPITAL TRUST 2006-HE2 Class M6	2,000,000.00	All	0.27%	
47631WAH0	JER CRE CDO 2006-2, LIMITED Class DFL	3,000,000.00	A2	0.40%	
47631WAK3	JER CRE CDO 2006-2, LIMITED Class EFL	2,000,000.00	A3	0.27%	
53056NAD3	LIBERTY HARBOUR CDO LTD 2007-2A Class C	3,300,000.00	AL	0.47%	
54251WAL6	LONG BEACH MORTGAGE LOAN TRUST 2006-9 Class M6	5,000,000.00	A3	0.67%	
57643LP17	MASTR ASSET BACKED SECURITIES TRUST 2006-FREE Class M4	1,000,000.00	Al	0.13%	
57643G/AL1	MASTR ASSET BACKED SECURITIES TRUST 2006-FRE2 Class M-6	1,955,000.00	A3	0.26%	
59020U6T7	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-WM522 Class Mb	4,000,000.00	A3	0.54%	
612181AJ6	MONTAUK POINT CDO II, LTD Class A4	2,000,000.00	A2	0.27%	
617451EL9	MORGAN STANLEY CAPITAL FTRUST 2006-NC2 Class M5	2,500,000.00	A2		
61749GAK8	MORGAN STANLEY HOME EQUITY LOAN TRUST 2006-3 Class M6	2.000,000.00	A3	0.27%	
63860HAK5	NATIONSTAR HOME EQUITY LOAN TRUST 2007-A Class M6	3,125,000.00	A3	0.42%	
65106AAT0	NEWCASTLE MORTGAGE SECURITIES TRUST 2006-1 Class Ms	2,500,000.00	A3	0.34%	
669884AK4	NOVASTAR HOME EQUITY LOAN TRUST 2006-1 Class M5	5,000,000.00	A3	0.67%	

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Moody's Rating Below Aa3 As of March 14, 2007

ISIN / CUSIP	Issuer / Obligation	Principal Balance	Moody's Derived Rating	Percentage Of Maximum Investment	
6757MLAEZ	OCTONION CDO LTD 2007-1A Class B	3,500,000.00	A2	0.47%	
68383NEG4	OPTEUM MORTGAGE ACCEPTANCE CORP 2006-1 Class M6	1,803,000.00	A3	0.24%	
68383NEF6	OPTEUM MORTGAGE ACCEPTANCE CORP 2006-1 Class M5	2,179,000.00	A2	0.29%	
68630QAF4	ORION 2006-2 LTD, Class CI	3,500,000.00	A2	0.47%	
751020AE8	RAIT CRE CDO LLTD. Class D	2,000,000.00	A2	0.27%	
751KONAFS	RAIT CRE-CDO LLTD. Class E.	2,000,000.00	A3	0.27%	
25406AAJW	RESIDENTIAL ASSET SECURITIES CORP 2006-EMDIZ Class M6	1,000,000.00	A3	0.13%	
26113ACG4	RESIDENTIAL ASSET SECURITIES CORP 2006-EMX3 Class M-6	5,000,000,00	.A3	0.67%	
75406BAK3	RESIDENTIAL ASSET SECURITIES CORP 2006-K82 Class M6	5,000,000.00	A3	0.67%	
81378GAK4	SECURITIZED ASSET BACKED RECEIVABLES 2007-NC2 Class M6	1,514,000.00	A3	0.20%	
81879MBC2	SG MORTGAGE SECURITIES TRUST 2006-FREI Class M6	2,990,000,00	A3	0.27%	
82442VAD7	SHERWOOD FUNDING CDO 2006-3A A3	3,500,000.00	A2	0.47%	
83631MLft6	SOUNDVIEW HOME BQUITY LOAN TRUST 2006-OPT1 Class M5	4,000,000.00	A3	0.54%	
847511EB3	SPECIALTY UNDERWRITING & RESIDENTIAL FIN 2006-AB1 Class M5	1,000,000.00	A2	0.13%	
84751FLC1	SPECIALTY UNDERWRITING & RESIDENTIAL FIN 2006-ABI Class M6	1,000,000,00	A3	0.13%	
86359XAL7	STRUCTURED ASSET SECURITIES CORP 2006-AAGI Class M6	4,000,000.00	A3	0.54%	
86359 YAP6	STRUCTURED ASSET SECURTIES CORP 2006-BC1 Class M6	5,000,000.00	A3	0.67%	
89600AAE3	TRUCADIA CDO 2906-6, LTD. Class A3L.	4,000,000.00	Al	0.54%	
925338AD7	VERTICAL ABS CDO 2006-2, LTD: Class A3	5,000,000,00	A2	0.67%	
928637AE7	VOLANS FUNDING LTD CLASS C	3,510,000.00	A2	0.47%	
94769WAG8	WERSTER CDO 2006-1 A LTD Class A3L	3,500,000.00	A2	0.47%	

\$187,905,887.94

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Moody's Rating Below Asa As of March 14, 2007





ISIN / CUSIP	Issuer / Obligation	Principal Balance	Moody's Derived Rating	Percentage Of Maximum Investment	
00252GAJB	AAMES MORTUAGE INVESTMENT TRUST 2006-1 Class M5	\$3,785,000.00	A3	0.51%	
002573AB9	ABACUS 2006-NSI LTD. Class B	10,000,000.00	Atl	1.34%	
004421WWW	ACE SECURITIES CORP. 2006-HEI Class M6	2,000,000.00	A)	0.40%	
004421WT6	ACE SECURITIES CORP. 2006-HEI Class MB	7,000,000.00	Au3	0.94%	
006368AB0	ADAMS SQUARE FUNDING I, LTD. Class B1	7,500,000.00	As2	1.01%	
006369AG7	ADAMS SQUARE FUNDING LTD 2007-2A Class A3	10,000,000.00	As2	1.34%	
0307253067	AMERIQUEST MORTGAGE SECURITIES 2006-R1-Class M3	2,000,000.00	Aa3	0.27%	
030728X91	AMERIQUEST MORTGAGE SECURITIES 2006-RJ Class M6	3,900,000.00	A3	0.40%	
09878CAG1	ARBON REALTY MORTGAGE SECURITIES 2006-1 Class E	2,000,000.00	A3	0.27%	
040104826	ARGINT SECURITIES INC. 2006-W2 Class M3	7,500,000.00	Ast	1.01%	
040104533	ARGENT SECURITIES INC, 2006-W3 Class M6	4,000,000.00	A3	0.54%	
00075XAMF	ASSET BACKED FUNDING CERTIFICATES 2006-OPT2 Class M-6	3,500,000.00	A3	0.47%	
04541GWL2	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE2 Class M5	5,000,000.00	A2	0.67%	
04544GAMI	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE4 Class M5	2,000,000.00	A3	0.27%	
053500AE4	AVANTI FUNDING 2006-1, LTD. Class A3	3,000,000.00	Ar2	0.40%	
057760AB6	BALDWIN 2006-II SEGREGATED PORTFOLIO Class 1	10,000,000.00	As2	1.34%	
057760AD2	BALDWIN 2006-IV SEGREGATED PORTFOLIO Class 1	5,000,000.00	A)	0.67%	
06983NAD9	BASIC ASSET BACKED SECURITIES TRUST 2006-1 Class MI	4,090,000.00	A42	0.54%	
07386HMD2	BEAR STEARNS ALT-A TRUST 2006-2 Class 2B1	5,744,995.42	As2	0.77%	
0738610270	BEAR STEARNS ALT-A TRUST 2006-2 Class 2B2	3,829,887.94	A2	o.Sin.	
07387UFL0	BEAR STEARNS ASSET BACKED SECURITIES 2006-DMI Class M6	2,267,000.00	A3	0.30%	
12777EAD7	CAIRN MEZ ABS CDO PLC CLASS B1	2,500,000.00	As2	0.34%	
12777EAE5	CAIRN MEZZ ABS CDO FLC CLASS B2	2,500,000.00	Aa3	0.34%	
27330932	CALCULUS SCRE TRUST 2006-6 Class NOTE	4,000,000.00	A2	0.54%	
27331033	CALCULUS SCRE TRUST 2006-7 Class NOTE	5,600,000.00	A3	0.75%	
19272YAG3	CLASS V FUNDING II, LTD: Class B	9,905,870.43	As2	1.33%	
20647MAE8	CONCORD REAL ESTATE CDO LTD. 2006-1A Class D	2,000,000.00	A2	0.27%	
23243WAK4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2006-18 Class M6	5,200,000.00	A3	0.70%	
126670WW4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2006-4 Class M-2	4,000,000.00	As2	0.54%	
23345CAL4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2007-1 Class M6	3,000,000.00	A3	0.40%	
225470870	CREDIT SUBSE MORTGAGE CAPITAL CERTIFICATES 2006-3 Class JMI	10,000,000.00	A42	1.34%	
23242CAB9	CWCAPITAL COBALT III, LTD: Class B	7,000,000.00	As2	0.94%	
23242CAC7	CWCAPITAL COBALT III, LTD: Class C	4,000,000.00	A2	0.54%	
254206AE3	DILLON READ CMBS CDO 2006-1, LTD, Class A4	2,000,000.00	A3	0.27%	
254266AD7	DILLON READ CMBS CDO 2006-1, LTD, Class A3	2,000,000.00	A2	0.27%	
254206AC9	DILLON READ CMBS CDO 2006-1, LTD. Class A2	4,000,000.00	As2	0.54%	
255008A34	DIVERSEY HARBOR ABS CDO, LTD. Class A4	5,010,000.00	At2	0.67%	
28257EBD1	EIRLES TWO LIMITED 257	10,000,000.00	AxZ	134%	
92027LA34	FIRST FRANKLOV MORTGAGE LOAN TRUST 2006-FF14 Class MS	5,000,000.00	As3	0.67%	

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Monthly Report Produced.

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Moody's Rating Below Aaa As of March 14, 2007

ISIN / CUSIP	Issuer / Obligation	Principal Balance	Moody's Derived Rating	Percentage Of Maximum Investment	
320278AK0	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF8 Class 566	2,000,000.00	A3	0.27%	
3572079106	FREMONT HOME LOAN TRUST 2006-1 Class M2	5,000,000,00	Aa3	0.67%	
35729PQD5	FREMONT HOME LOAN TRUST 2006-2 Class M5	5,000,000.00	A3	0.67%	
35729RAL0	FREMONT HOME LOAN TRUST 2006-A Class M5	2,000,000.00	A3	0.27%	
361068AC3	FUBLONG SYNTHETIC ABS CDO 2006-1, LTD: Class A2	2,000,000.00	A42	0.27%	
3622X4AF0	G9C ABS CDO 2006-2A, LTD: Class B	2,000,000.00	Ai2	0.27%	
362631AK9	GSR MORTGAGE LOAN TRUST 2006-OAL M4	3,448,000.00	Al	0.40%	
437084VW3	HOME EQUITY ASSET TRUST 2006-4 Class M6	2,700,000.00	A3	0.36%	
443860AD3	HUDSON MEZZANINE FUNDING 2006-1, LTD. Class B	10,000,000.00	AsZ	1.54%	
45377MA30	INDEPENDENCE VII CDO, LTD. Class C	5,000,000.00	AxX	0.67%	
45377MAG6	INDEPENDENCE VII CDO, LTD: Class B	5,000,000,00	As2	0.67%	
46265BAG3	IPSWICH STREET CDO LTD Class B	1,000,000.00	As2	0.13%	
46601QAJ7	IVY LANE COO LTD. Class B	4,000,000.00	A2	0.54%	
46602WAKII	DXIS REAL ESTATE CAPITAL TRUST 2006-HE2 Class M6	2,000,000.00	A3	0.27%	
47631WAD9	JER CRE CDO 2006-2, LIMITED Class HFL	1,055,000,00	As2	0.14%	
47631WAH0	JER CRE CDO 2006-2, LIMITED Class DFL	3,000,000.00	A2	0.40%	
47631WAK3	JER CRE CDO 2006-2, LIMITED Class EFL.	2,000,000.00	A3	0.27%	
50547QAB3	LACERTA ARS CDO 2006-11:TD Class A2	5,000,000.00	A42	0.67%	
530150AG6	LIBERTAS PREFERRED FUNDING L LTD. Class B	4,000,000,00	AsZ	0.54%	
53056NAD3	LIBERTY HARBOUR CDO LTD: 2007-2A Class C	3,510,000.00	Al	0.47%	
542514828	LONG BEACH MORTAGE LOAN TRUST 2006-WL3 Class NG	5,000,000.00	Au3	0.67%	
5425147394	LONG BEACH MORTGAGE LOAN TRUST 2008-2 Class M-2	5,000,000.00	Ai2	0.67%	
54251WAL6	LONG BEACH MORTGAGE LOAN TRUST 2006-9 Class M6	5,000,000.00	A3	0.67%	
559602063	MAGNOLIA PINANCE II PEC 2006-RA Clina C	8,000,000.00	8/2	1,07%	
559602BJ5	MAGNOLIA FINANCE II PLC 2006-9A Clins B	10,000,000.00	As2	1.34%	
57643LPT7	MASTR ASSET BACKED SECURITIES TRUST 2006-FREI Class M4	1,000,000.00	Al	0.13%	
57643LP59	MASTR ASSET BACKED SECURITIES TRUST 2006-FREE Class M3	2,000,000:00	As3	0.27%	
57643GAL1	MASTR ASSET BACKED SECURITIES TRUST 2006-FREZ Class M-6	1,955,000.00	A3	0.26%	
57643LQX7	MASTK ASSET BACKED SECURITIES TIKEST 2006-HET Class MS	4,000,000.00	Au3	0.54%	
55291KAH0	MASTR ASSET BACKED SECURITIES TRUST 2006-WMC9 Class M3	6,000,000.00	Axi	0.80%	
589372AC5	MERCURY CDO III, LTD. Class B.	996,290.11	A4Z	0.13%	
59020VAZ6	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-ARI Class M9	3,750,000.00	Au3	0.50%	
59020UST7	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-WMC2 Class M6	4,000,000.00	A3	0.54%	
600804AC2	MILLERTON II HIGH GRADE ARB CDO, LTD. Class II	3,500,000.00	As2	0.4776	
612181A36	MONTAUK POINT CDO II, LTD Class A4	2,000,000.00	A2	0.27%	
692181AE7	MONTALIK POINT CDO II, LTD Class A-2	2,500,000.00	As2	0.34%	
617451EL#	MORGAN STANLEY CAPITAL I TRUST 2006-NC2 Claw M5	2,500,000.00	A2	0.34%	
61749GAK\$	MORGAN STANLEY HOSE EQUITY LOAN TRUST 2006-3 Class M6	2,000,000.00		0.27%	
63860HAX5	NATIONSTAR HOME EQUITY LOAN TRUST 2007-A Class M6	3,125,000.00	A3	0.42%	

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Moody's Rating Below Asa As of March 14, 2007



ISIN / CUSIP	Issuer / Obligation	Principal Balance	Moody's Derived Rating	Percentage Of Maximum Investment	
64069LAC1	NEFTUNE CDO CORPORATION 2007-4A Class B	5,000,000.00	As2	0.67%	
64352VQV6	NEW CENTURY HOME EQUITY LOAN TRUST 2006-1 Class M3	5,000,000.00	Au	0.67%	
65106AAT0	NEWCASTLE MORTGAGE SECURITIES TRUST 2006-1 Class Mb	2,500,000.00	A3	0.34%	
669884AE4	NOVASTAR HOME EQUITY LOAN TRUST 2006-1 Class M5	5,000,000.00	A3	0.67%	
6757M1AE2	OCTONION CDO LTD 2007-IA Class B	3,500,000.00	A2	0.47%	
68383NEG4	OPTIUM MORTGAGE ACCEPTANCE CORP 2006-1 Class M6	1,803,000.00	A3	0.24%	
68383NEP6	OPTIUM MORTGAGE ACCEPTANCE CORP 2006-1 Class MS	2,179,000:00	A2	0.29%	
68630QAD9	ORION 2006-2 LTD. Class B1	10,000,000.00	As2	1.34%	
686HQAF4	ORION 2006-2 LTD. Class C1	3,500,000.00	A2	0.47%	
6912119085	OWNIT MORTGAGE LOAN TRUST 2006-3 Class M3	2,803,000.00	As3	0.38%	
751020A/C2	RAIT CRE CDO LLTD. Class B	6,000,000.00	As2	0.80%	
751020AF5	RAIT CRE CDO LLTD. Claw E.	2,000,000.00	A3	0.27%	
751000AE8	RAIT CRECDO H.TD. Clea D	2,000,000.00	A2	0.27%	
75115FAG5	RESIDENTIAL ACCREDIT LOANS, INC. 2006-Q08 Class M2	4,001,252.38	All	0.54%	
761128282	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Clas M4	1,500,000.00	A63	0.20%	
76112B2F6	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Class M2	2,000,000.00	As2	0.27%	
761128204	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Class M3	1,500,000.00	As2	0.20%	
75406AAF6	RESIDENTIAL ASSET SECURITIES CORP 2006-EMPC2 Class M3	1,000,000.00	A63	0.13%	
75406AAJ8	RESIDENTIAL ASSET SECURITIES CORP 2006-EMOCI Class 546	1,000,000,00	A3	0.13%	
76TI3ACU4	RESIDENTIAL ASSET SECURITIES CORP 2005-EMX3 Class M-6	5,000,000.00	A3	0.67%	
34924UAH4	RESIDENTIAL ASSET SECURITIES CORP 2006-EMOS Class M3	8,000,000.00	Au3	1.07%	
75406BAK3	RESIDENTIAL ASSET SECURITIES CORP 2006-KS2 Class M6	5,000,000.00	A3	0.67%	
75406BAG2	RESIDENTIAL ASSET SECURITIES CORP 2006-KS2 Class MS	5,000,000.00	Aa3	0.67%	
774262AC3	ROCKWALL COO LTD. Class AZL	8,000,000.00	ArZ	1.07%	
785778QN4	SACO LTRUST 2006-3 Class M2	4,725,000.00	As2	0.63%	
78689RAE4	SAGITTARIUS CDO LTD 2007-LA Class B	2,000,000.00	Ai2	0.27%	
81378GAK4	SECURITIZED ASSET BACKED RECEIVABLES 2007-NC2 Class N66	1,514,000.00	A3	0.20%	
81879MBC2	SG MORTGAGE RECURITIES TRUST 2006-FREE Class M6	2,000,000.00	A3	0.27%	
81879MAZ2	SG MORTGAGE SECURITIES TRUST 2006-FREI Class MS	2,000,000.00	Ai3	0.27%	
82442VAD7	SHERWOOD FUNDING CDO 2006-3A A3	3,500,000.00	A2	0.47%	
83011MLE6	SOUNDVIEW HOME EQUITY LOAN TRUST 2008-OPT1 Class MS	4,000,000,00	A3	0.54%	
84751FLC1	SPECIALTY UNDERWRITING & RESIDENTIAL FIN 2006-ABI Class M6	1,000,000.00	A3	0.13%	
8475135.83	SPECIALTY UNDERWRITING & RESIDENTIAL FIN 2006-ABI Class MS	1,000,000.00	A2	0.13%	
95358ED37	STRUCTURED ASSET INVESTMENT LOAN TRUST 2006-BNC1 Class M2	4,890,009.00	As3	0.54%	
96359XAL7	STRUCTURED ASSET SECURITIES CORP 2006-AMI Clins 346	4,000,000.00	A3	0.54%	
86359 Y.AP6	STRUCTURED ASSET SECURTHES CORP 2006-BC1 Claim Mil-	5,000,000.00	A3	0.67%	
8738LAAF1	TABERNA PREFERRED FUNDING VILTD, Class C	5,000,000.00	Ai2	0.67%	
87337YAC0	TABS 2006-6 LTD: Class A2	5,000,000.00	AxZ	0.67%	
SSISTRACI	TIERRA ALTA FUNDING LETD. Class A3A	5,000,000.00	A42	0.67%	

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	Balance	Rating	Percentage Of Maximum Investment	
TRICADIA CDO 2006-6, LTD. Class A3L	4,000,000.00	Al	0.54%	
TRICADIA CDO 2006-6, LTD. Class A2L	7,000,000.00	Axi	0.94%	
VERTICAL ARS CDO 2006-2, LTD. Class A3	5,000,000.00	A2	0.67%	
VOLANS FUNDING LTD CLASS C	3,500,000.00	A2	0.47%	
WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR17 Class B2	6,983,761.36	Asl	0.94%	
WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2005-HET Class MD	2,068,000.00	Ai3	0.28%	
WEBSTER CDO 2006-LA LTD Class A3L	3,500,000.00	A2	0.47%	
WEBSTER CDO 2006-LA LTD Clay A2L	1,500,000.00	As2	0.20%	
WEST TRADE FUNDING CDO LLTD. Class B	4,942,306.56	As2	0.66%	
WMALT MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR9 Class B2	9,994,756.83	Aal	1.34%	
7 7 5 5 5	VERTICAL ARS CDO 2006-2, LTD. Class A3 VOLANS FUNDING LTD CLASS C WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR17 Class B2 WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-HE1 Class MI WEBSTER CDO 2006-LA LTD Class A3L WEBSTER CDO 2006-LA LTD Class A2L WEBSTER CDO 2006-LA LTD Class A2L	VERTICAL ARS CDO 2006-2, LTD. Class A3 5,000,000.00 VOLANS FUNDING LTD CLASS C 3,500,000.00 WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR17 Class B2 6,983,761.36 WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-HE1 Class M3 2,066,000.00 WEBSTER CDO 2006-LA LTD Class A3L 3,500,000.00 WEBSTER CDO 2006-LA LTD Class A2L 1,500,000.00 WEST TRADE FUNDING CDO 1LTD Class B 4,942,306.56	VERTICAL ARS CDO 2006-2, LTD. Class A3 5,000,000,00 A2 VOLANS FUNDING LTD CLASS C 3,500,000,00 A2 WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR17 Class B2 6,983,761.36 A41 WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-HE1 Class M3 2,068,000.00 A43 WEBSTER CDO 2006-LA LTD Class A3L 3,500,000.00 A2 WEBSTER CDO 2006-LA LTD Class A2L 1,500,000.00 A42 WEBSTER CDO 2006-LA LTD Class A2L 4,042,306.56 A42	VERTICAL ARS CDO 2006-2, LTD. Class A3 5,000,000.00 A2 0,67% VOLANS FUNDING LTD CLASS C 3,500,000.00 A2 0,47% WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR17 Class B2 6,983,761.36 A41 0,94% WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-HE1 Class M3 2,068,000.00 A43 0,29% WEBSTER CDO 2006-LA LTD Class A3L 3,500,000.00 A2 0,47% WEBSTER CDO 2006-LA LTD Class A2L 1,500,000.00 A42 0,29% WEBSTER CDO 2006-LA LTD Class A2L 1,500,000.00 A42 0,500

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S&P Minimum Average Recovery Rate Test As of March 14, 2007

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	Result	Trigger	Status
S&P Weighted Average Recovery Rate(A-1)	50.30	54.00	NA
S&P Weighted Average Recovery Rate(A-2)	60.30	54.00	N/A
S&P Weighted Average Recovery Rate(A-3)	60.30	54.00	N/A
S&P Weighted Average Recovery Rate(II)	67.30	62.00	NA
S&P Weighted Average Recovery Rate(C)	75.80	71.00	N/A
S&P Weighted Average Recovery Rate(D)	80.60	76.00	NA

ISIN/	Issuer / Obligation	Principal	Recovery	Recovery Rate				
CUSIP		Balance	Category	Class A	Class B	Class C	Class D	Class E
0008ZWAB6	ACA ABS 2006-1 LIMITED Class AILB	4,984,901.50	Smior Tranche - AAA	30.00	90.00	90.05	95.00	90.00
004421XV0	ACE SECURITIES CORP. 2006-SDI Class AIB	6,297,435.54	Senior Tranche - AAA	80:00	80.00	80.00	85.00	90.00
02660TJD6	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2006-1 Class 1A3	7,765,262.41	Smior Tranche - AAA	80.00	90,00	80.00	\$5.00	90.00
14973PAC3	ATTENTUS CDO III, LTD. Class A2	10,000,000.00	Smior Tranche - AAA	80.00	80.00	90.00	85.00	90.00
07325NDS8	BAYVIEW FINANCIAL ACQUISITION TRUST 2006-B Class 2A3	4,000,000.00	Bmire Tranche - AAA	80.00	80.00	80.00	\$5.00	90.00
12777EAC9	CAIRN MEZZ ABS CDO FLC CLASS A2B	5,000,000.00	Senior Tranche - AAA	\$0,00	80.00	80.00	85.00	90.00
120680000	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-QA3 Class 2A3	6,898,725.84	Smirr Tranche - AAA	10.00	80.00	30.09	35.00	90.00
12668BE82	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-OA6 Clase LA4D	7,324,235.00	Senior Tranche - AAA	80.00	80.00	80.00	85.00	90.00
02147CAC7	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-DAY Class 1A3	2,805,970.99	Smire Tranche - AAA	W) 00	80.00	80.00	\$5.00	90.00
347203AD3	FORT DENISON FUNDING LTD 2007-1A Class AZE	5,000,000.00	Smior Tranche - AAA	90.00	80.00	80.00	85.00	90.00
31396N/JWII	FREDDIE MAC 3136 Class MF	4,852,206.05	Senior Tranche - AAA	80.00	80.00	80.00	85.00	90.00
362405AP7	GRAMP TRUST 2006-SD2 Class A3	5,000,000.00	Smire Tranche - AAA	80.00	80.00	80.00	85.00	90.00
45254TTM6	INFIAC SECURED ASSETS TRUST 2006-1 Class 1A2C	5,000,000.00	Senice Tranche - AAA	80.00	80.00	90.00	85.00	90.00
45377MAE1	INDEJENDENCE VII CDO, LTD, Class A2	3,000,000.00	Senior Tranche - AAA	80.00	80.00	80.00	85.00	90.00
50011PAB2	KODIAK CDO L LTD. Class AZ	10,000,000.00	Smire Tranche - AAA	10.00	80.00	30.00	\$5.00	90.00
514615A/27	LANCER FUNDING, LTD. Class A13	6,868,486.63	Senior Trunche - AAA	80.00	10.00	90.00	85.00	90.00
52522RAE0	LEHMAN XS TRUST 2006-GP1 Class A3B	5,000,000.00	Serier Tranche - AAA	80.00	80.00	80.00	\$5.00	90.00
53014NAB8	LIBERTAS PREFERRED FUNDING, LTD. 2007-2A Class A2	10,900,000.00	Smior Tranche - AAA	80 00	80.00	80.00	85:00	90.00
5596H2BGT	MAGNOLIA FINANCE II PLC 2006-RA Class C	1,000,000.00	Setior Tranche - AAA	80.00	85.00	80.00	85.00	90.00
559602313	MAGNOLIA FINANCE II PLC 2006-9A Class B	10,000,000.00	Settor Tranche - AAA	\$60.00	80.00	90.00	85 (0)	90.00
576433H58	MASTR ADJUNTABLE RATE MORTGAGES TRUST 2006-DAT Class 4A3	6,462,144.57	Smire Tranche - AAA	MI-00	80.00	80.00	85.00	90.00
600804AB4	MILLERTON II HIGH GRADE ABS CDO, LTD. Class A2	3,500,000.00	Smior Tranche - AAA	80.00	80.00	80.00	85.00	90.00
612INIACI	MONTALIK POINT CDO ILLETO Class AU	3,250,000.00	Setter Tracelle - AAA	80.00	80.00	80.00	85.00	90.00
64069LAE3	NEPTUNE CDO CORPORATION 2007-4A Class A2	15,000,000.00	Senior Transhe - AAA	80.00	80.00	80.00	85.00	90.00
6757MLAC6	OCTONION CDO LTD. 2007-1A Class AZ	10,000,000.00	Benior Tranche - AAA	30.00	80.00	80,00	\$5.00	90.00
68383NDWII	OPTELM MORTGAGE ACCEPTANCE CORP 2006-1 Class (AC)	5,000,000.00	Senire Tranche - AAA	\$0.00	80.00	80.00	85.00	90.00
68571WACP	ORICHID STRUCTURED FENANCE CDO HI, LTD. Class AZ	9,962,760.91	Better Tranche - AAA	80.00	80.00	80.00	85.00	90.00
74732XAC1	PYXIS ARS CIOO, LTD. 2907-1A Class A2	5,000,000.00	Senior Tranche - AAA	80.00	80:00	90.00	\$5.00	90.00
76112B2U3	RAAC SERIES 2005-RPI TRUST Class A2	3,900,000.00	Smior Tranche - AAA	M0.00	80.00	80.00	35.00	90.00

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S&P Minimum Average Recovery Rate Test As of March 14, 2007



ISIN/	Issuer / Obligation	Principal	Recovery		R	ecovery Rat	e	
CUSIP		Balance	Category	Class A	Class B	Class C	Class D	Class E
8689RACE	SAGITTARRUS CIDO LTD 2007-LA Class A	7,500,000.00	Smior Tranche - AAA	80.00	80.00	80.00	35.00	90.00
3611MKY3	BOUNDVIEW HOME EQUITY LOAN TRUST 2005-OPTL Class A4	1,000,000.00	Senior Tranche - AAA	80.00	80.00	80.00	85.00	90.00
B651RAB3	TIERRA ALTA FUNDING I, LTD. Class A2	5,000,000.00	Settor Tranche - AAA	80:00	80:00	80.00	85.00	90.00
2534YAC1	VERTICAL COOLTD CLASS AT	5,000,000.00	Smire Tranche - AAA	80.00	80.00	80.00	85.00	90.00
173315ARI	TABERNA PREFERRED FUNDING VILLTD. Class ALLB	10,000,000.00	Smior Tranche - AAA	70.00	70.00	70.00	75.00	85.00
2519NM009	LEHMAN BROS FLOATING RATE COMMERCIAL 2006-CCL Class D	2,000,000.00	Senior Tranche - AA	70.00	70.00	70,00	75.00	85.00
02573AB9	ABACUS 2006-NS1 LTD: Class II	38,000,000.00	Junior Tranche - AA	70.00	70.00	70.00	75.00	85.00
23242CAB9	CWCAPITAL COBALT III, LTD. Class B	7,000,000.00	Amor Tranche - AA	70.00	70.00	70.00	75.00	85.00
154206AC9	DELON READ CMBS CDO 2006-1, LTD: Class A2	4,000,000 00	Junior Tranche - AA	70.00	70.00	70.00	75.00	85.00
18257EBID1	EIRLES TWO LIMITED 257	10,000,000.00	Junor Tranche - AA	70.00	70.00	70.00	75.00	85.00
17631WAD9	JER CRE CDO 2006-2; LIMITED Class BFL	1,055,000:00	Junior Tranche - AA	70.00	70.00	70.00	75.00	85.00
751020AC2	RAIT CRE CDO LLTD. Class B	6,000,000.00	Junior Tranche - AA	70.00	70.00	70.00	75.00	85.00
17631WAH0	JER CHE CDO 2006-2, LIMITED Class DFL	3,000,000.00	Junior Tranche - A	60.00	60.00	60.00	65.00	75.00
17330932	CALCULUS SCRE TRUST 2006-6 Class NOTE	4,000,000.00	Junior Tranche - A	60.00	60.00	60.00	65.00	75.00
0047MAE8	CONCORD REAL ESTATE CDO LTD. 2006-1A Class D	2,000,000.00	Autor Tranche - A	60.00	60.00	60.00	65.00	75.00
11243CAC7	CWCAPITAL COBALT IIL LTD. Class C	4,000,000.00	Junior Tranche - A	60:00	60.00	60.00	65.00	75.90
154216 AD7	DILLON READ CMB5 CDO 2006-1, LTD: Class A3	2,000,000.00	Amor Tranche - A	60.00	60.00	60.00	65.00	75.00
751020/AE8	RAIT CRE COOTETO Class D	2,000,000.00	Junior Trunche - A	60.00	60:00	60.00	65.00	75.00
13878CAG1	ARBOR REALTY MORTGAGE SECURITIES 2006-1 Class E.	2,000,000.00	Junior Tranche - A	60:00	60.00	60.00	65.00	75.00
7331033	CALCULUS SCRE TRUST 2006-7 Class NOTE	5,600,000.00	Amor Tranche - A	60.00	60.00	50.00	65.00	75.00
254206AE5	DILLON READ CMBS CDO 2006-1, LTD. Class A4	2,000,000.00	Junior Tranche - A	60.00	60.00	60.00	65.00	75.00
7631WAE3	JER CRE CDO 2006-2, LIMITED Class EFI.	2,000,000,00	Junior Tranche - A	60.00	50.00	60.00	65,00	75.00
51020AE5	RAIT CRE CDO LLTD: Class E.	2,000,000:00	Amor Tranche - A	60.00	60.00	60.00	65.00	75.00
6983NAD9	BASIC ABBIT BACKED SECURITIES TRUST 2006-1 Class MI	4,000,000.00	Junior Tranche - AA	55.00	55.00	55.00	65.00	25.00
26670WW4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2006-4 Class M-2	4,000,000:00	Autor Tranche - AA	55.00	55.00	55.00	65.00	75.00
7643LQ307	MASTR ASSET BACKED SECURITIES TRUST 2006-HEI Class MS	4,000,000.00	Amor Tranche - AA	55.00	55.00	55.00	65.00	75.00
912(PEB5	OWNIT MORTGAGE LOAN TRUST 2006-3 Class M3	2,803,000.00	Amint Tranche - AA	55.00	55.00	55.00	65.00	75.00
STISFAF7	RESIDENTIAL ACCREDIT LOANS, INC. 2016-QUE Class MI	4,001,252.38	Junior Tranche - AA	55.00	55:00	55.00	65.00	75.00
2925CIOVE	WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-HET Class M3	2,068,000:00	Junior Tranche - AA	55.00	55.00	35.00	65.00	75.00
04421WT6	ACE SECURITIES CORP. 2006-BET Class MB	7,000,000.00	Amior Trimche - AA	55.00	55.00	55.00	65.00	75.00
06368AB0	ADAMS SQUARE FUNDING I, LTD. Class HI	7,500,000.00	Junior Tranche - AA	55.00	55.00	55.00	65.00	75.00
06369AG7	ADAMS SQUARE FUNDING LTD 2007-2A Class A3	10,000,000.00	Amor Tranche - AA	55.00	55.00	55.00	65.00	75.00
93300AE4	AVANTI FUNDING 2006-1, LTD. Clina A3	3,000,000.00	Junior Tranche - AA	55.00	55.00	55.00	65.00	75.00
5776TAB6	BALDWIN 2006-II SEGREGATED PORTFOLIO Class I	10,000,000.00	Amor Tranche - AA	55.00	55.00	55.00	65.00	75.00
7386HM32	BEAR STEARNS ALT-A TRUST 2016-2 Class 2B1	5,744,995.42	Junior Trunche - AA	55.00	55.00	55.00	65.00	75.00
2777EAD7	CAIRN MEZ ABS CDO PLC CLASS BI	3,300,000.00	Junior Tranche - AA	55.00	55.00	55.00	65.00	75.00

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ISIN/	Issuer / Obligation	Principal	Recovery		R	ecovery Rate	e	
CUSIP		Balance	Category	Class A	Class B	Class C	Class D	Class E
\$272YAG3	CLASS V FUNDING II, LTD. Class II	9,905,870.43	Autior Tranche - AA	55.00	55.00	55.00	65.00	75.00
225470870	CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES 2006-3 Class IMB	10,000,000.00	Junior Tranche - AA	55.00	55.00	55.00	65.00	75.00
25500RAJ4	DIVERSEY HARBOR ABS CDO, LTD. Class A4	3,000,000.00	Aurior Tranche - AA	55.00	55.00	55.00	65.00	75.00
35729PFEN6	FREMONT HOME LOAN TRUST 2006-1 Class MZ	5,000,000.00	Junior Tranche - AA	55.00	55.00	. 55.00	65.00	75.00
361068AC3	FURLONG SYNTHETIC ARS CDO 2006-1, LTD. Class A2	2,000,000.00	Amior Tranche - AA	55.00	55.00	55.00	65.00	79.00
9622X4AF0	GSC ABS CDO 2006-2A, LTD: Class B	2,000,000.00	Junior Tranche - AA	55.00	55.00	55.00	65 00	75.00
443860AD3	HUDSON MEZZANINE FUNDING 2006-1, LTD. Class B	30,000,000.00	Junior Tranche - AA	55.00	55.00	55.00	65.00	75.00
83377MAG6	INDEPENDENCE VII CDO, LTD, Class B	1,000,000.00	Amor Tranche - AA	55.00	55.00	55.00	65.00	25.00
46265BAG3	IPSWICH STREET CDO LTD Class B	1,000,000 00	Junior Tranche - AA	55.00	55.00	55.00	65.00	75.00
50547QAB3	LACERTA ABS CDO 2006-1 LTD Class A2	5,000,000.00	Junor Tranche - AA	55.00	55.00	55.00	65.00	75.00
530150/AG6	LIBERTAS PREFERRED FUNDING LLTD. Class B	4,000,000.00	Junior Tranche - AA	55.00	55.00	35.00	65.00	75.00
542514T5V4	LONG BEACH MOSTUAGE LOAN TRUST 2006-2 Class M-2	5,000,000.00	Junior Tranche - AA	55.00	55.00	- 55.00	65.00	75.00
55291KAH0	MASTR ASSET BACKED SECURITIES TRUST 2006-WMC3 Class M3	5,000,000.00	Junior Tranche - AA	55,00	55,00	55.00	65.00	75.00
589372AC5	MERCURY CDO BI, LTD, Class B	996,29011	Junior Tranche - AA	55.00	55.00	55.00	65.00	75.00
9020VAZ6	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-ARI Class MS	1,750,000.00	Autor Tranche - AA	55.00	55.00	55.00	65.00	75.00
00804AC2	MELLERTON II HIGH GRADE ARS CDO, LTD. Class B	3,500,000.00	Junior Tranche - AA	55.00	55:00	55.00	65.00	75.90
512181AE7	MONTAUK POINT CDO IL LTD Claw A-2	2,500,000.00	Junior Trunche - AA	55.00	55.00	55.00	65.00	75.00
94069EAC1	NEFTUNE CDG CORPORATION 2007-4A Class B	5,000,000.00	Janior Tranche - AA	55.00	55.00	55.00	65.00	75.00
8638QAD9	ORION 2006-2 LTD. Class H1	10,000,000.00	Junior Tranche - AA	55.00	55.00	55.00	65.00	75.00
75115FAG5	RESIDENTIAL ACCREDIT LOANS, INC. 2006-QOF Class M2	4,001,252.38	Amor Tranche - AA	55.00	55.00	55.00	65.00	75.00
16112B2F6	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Class M2	2,000,000.00	Junior Tranche - AA	55.00	55.00	55.00	65.00	75.00
75406AAP6	RESIDENTIAL ASSET SECURITIES CORP 2005-EMN2 Class MD	1,000,000.00	Junior Tranche - AA	55.00	55.00	55.00	65,00	75.00
75406BAG2	RESIDENTIAL ASSET SECURITIES CORP 2005-KS2 Class MG	5,000,000.00	Amior Tranche - AA	55 00	55.00	55.00	65.00	75.00
774262AC3	ROCKWALL CDO L'TD. Class AZL	1,000,000.00	Junior Tranche - AA	55.00	55.00	55.00	65.00	25.00
785778QN4	SACO LTRUST 2006-3 Class M2	4,725,000:00	Junior Tranche - AA	55.00	55.00	55.00	65.00	75.00
78689RAE4	SAGITTARIUS CDO LTD 2007-LA Class B	2,000,000.00	Amor Tranche - AA	55.00	55.00	55.00	65.00	25.00
HR79MAZ2	5G MORTGAGE SECURITIES TRUST 2006-FRET Class M3	2,000,000.00	Amint Tranche - AA	55.00	55.00	55.00	65.00	75.00
84751PLB3	SPECIALTY UNDERWRITING & RESIDENTIAL FIX 2006-AB) Class MS	1,000,000:00	Junior Tranche - AA	55.00	55:00	55.00	65.00	75.00
14751PLC1	SPECIALTY UNDERWRITING & RESIDENTIAL FIN 2006-ABI Class M6	1,000,000.00	Amur Tranche - AA	55.00	55.00	35.00	65.00	75.00
67931.AAF1	TABERNA PREFERRED FUNDING VILTO Class C	3,000,000.00	Junior Tranche - AA	55.00	55.00	55.00	65.00	75.00
TESTYACO	TARS 2006-6 LTD. Class A2	3,000,000.00	Junior Tranche - AA	55.00	55.00	55.00	65.00	75.00
8651RAC1	TIERRA ALTA FUNDING L'ETD. Class ASA:	5,000,000.00	Amor Tranche - AA	55.00	55.00	55.00	65.00	75.00
89609.AAD7	TRICADIA CDO 2006-6, LTD. Class AZL	7,000,000.00	Junior Tranche - AA	55.00	55.00	55.00	65.00	75.00
92925DAK6	WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-ART7 Class B2	6,983,761.36	Amor Tranche - AA	55.00	55.00	55.00	65.00	75.00
94769WAE3	WEBSTER CDO 2006-IA LTD Class A2L	1,500,000.00	Junior Trunche - AA	55.00	55.00	55.00	65.00	75.00
956315AD7	WEST TRADE FUNDING CDO LETD, Claw B	4,942,306.56	Austr Tranche - AA	55.00	53.00	55.00	65.00	75.00

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S&P Minimum Average Recovery Rate Test As of March 14, 2007



ISIN/	Issuer / Obligation	Principal	Recovery		R	ecovery Rat	e	
CUSIP		Balance	Category	Class A	Class B	Class C	Class D	Class E
39346AH5	WMALT MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR9 Class B2	9,994,756.83	Amor Tranche - AA	55.00	55.00	55.00	65.00	75.00
0252GAJ#	AAMES MORTGAGE INVESTMENT TRUST 2006-1 Class MS	3,785,001.00	Junior Tranche - AA	55.00	53.00	55.00	65.00	75.00
190725X67	AMERIQUEST MORTGAGE SECURITIES 2006-R) Class M3	2,000,000.00	Aurior Tranche - AA	55.00	55.00	55.00	65.00	75.00
140104RZ6	ARGENT SECURITIES INC 2006-W2 Class M9	7,500,000.00	Junior Trenche - AA	55.00	55.00	55.00	65.00	75.00
2777EAE5	CAIRN MEZZ ARS CDO PLC CLASS R2	2,500,000.00	Amior Tranche - AA	55 00	55.00	55.00	65.00	79.00
32027LA34	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF14 Class M3	5,000,000.00	Amor Tranche - AA	55.00	55.00	55.00	65 00	75.00
45377MA30	INDEPENDENCE VII CDO, LTD. Class C	5,000,000.00	Junior Tranche - AA	55.00	55.00	55.00	65:00	75.00
542514528	LONG BEACH MORTAGE LOAN TRUST 2006-WL3 Class M3	1,000,000.00	Amor Tranche - AA	55.00	55.00	55.00	65.00	25.00
57643LP99	MASTR ASSET BACKED SECURITIES TRUST 2006-FREI Class MS	2,000,000.00	Junior Tranche - AA	55.00	55.00	55.00	65.00	75.00
H352VQV6	NEW CENTURY HOME EQUITY LOAN TRUST 2006-1 Class MI	3,000,000.00	Junor Tranche - AA	55.00	55.00	55.00	65.00	25.00
N112H2G4	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Class M3	1,500,000.00	Junior Tranche - AA	55.00	55.00	55.00	65.00	75.00
14924UAH4	RESIDENTIAL ASSET SECURITIES CORP 2006-EMNS Class MD	1,000,000.00	Justor Tranche - AA	55.00	55.00	- 55.00	65.00	75.00
6358ED37	STRUCTURED ASSET INVESTMENT LOAN TRUST 2006-BNC1 Class M2	4,000,000.00	Junior Tranche - AA	55,00	55,00	55.00	65.00	75.00
04421WW9	ACE SECURITIES CORP. 2006-HEI Class M6	3,000,000.00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00
20278AE0	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF8 Class M6	2,000,000.00	Autor Tranche - A	40.00	40.00	40.00	45.00	55.00
62631AE9	OSR MORTGAGII LOAN TRUST 2006-OA1 M4	3,448,000.00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.90
7643LP17	MASTR ASSET RACKED SECURITIES TRUST 2006-FREE Class M4	1,000,000.00	Junior Trunche - A	40.00	40.00	40.00	45.00	55.00
S106AAT0	NEWCASTLE MORTGAGE SECURITIES TRUST 2006-1 Class M6	2,500,000:00	Junior Trunche - A	40.00	40:00	40.00	45.00	55.00
60884AE4	NOVASTAR HOME EQUITY LOAN TRUST 2006-1 Class M5	5,000,000.00	Junior Tranche - A	40.00	40.00	40,00	45.00	55.00
61129292	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-R52 Clis M4	1,500,000.00	Amor Trunche - A	40.00	40.00	40.00	45.00	55.00
5406AA38	RESIDENTIAL ASSET SECURITIES CORP 2006-EMPC Class M6	1,000,000.00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00
5406BAE3	RESIDENTIAL ASSET SECURITIES CORP 2006-K52 Class M6	5,000,000.00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00
3611MLE6	SOUNDVIEW HOME EQUITY LOAN TRUST 2006-OPTI Class M5	4,000,000.00	Amior Tranche - A	40.00	40.00	40.00	45.00	35.00
6359YAP6	STRUCTURED ASSET SECURTISIS CORP 2008-BC1 Claw M6	5,000,000.00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00
40104SY8	ARGENT SECURITIES INC. 2006-W3 Class M6	4,000,000:00	Aurior Tranche - A	40.00	40.00	40.00	45.00	35.00
4541GWL2	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE2 Class M5	5,000,000.00	Amor Tranche - A	40.00	40.00	40.00	45.00	55.00
57760AD2	BALDWIN 2006-IV SEGREGATED PORTFOLIO Class 1	5,000,000.00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00
73861020	BEAR STEARNS ALT-A TRUST 2006-2 Class 2B2	3,829,887.94	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00
3729PQD3	PREMONT HOME LOAN TRUST 2006-2 Class MS	3,000,000:00	Junior Tranche - A	40.00	40.00	40.00	45.00	33.00
37084VW3	HOME EQUITY ASSET TRUST 2006-4 Class M6	2,700,000.00	Amor Trinche - A	40.00	40.00	40.00	45.00	55.00
6601QAJ7	IVV LANE CDO LTD. Class B	4,000,000.00	Junior Tranche - A	40.00	40.00	40.00	45.00	35.00
6602WAKII	DOS REAL ESTATE CAPITAL TRUST 2006-HE2 Class M6	2,000,000.00	Amor Tranche - A	40.00	40.00	40.00	45.00	55.00
4251WAL6	LONG BEACH MORTGAGE LOAN TRUST 2006-9 Class 546	5,000,000.00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00
90200617	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-WMC2 Class M6	4,000,000.00	Amor Tranche - A	40.00	40.00	40.00	45.00	55.00
F12181A36	MONTAUK POINT CDO IL LTD Class A4	2,000,000.00	Junior Trunche - A	40.00	40.00	40.00	45.00	55.00
91745110.9	MORGAN STANLEY CAPITAL L'TRUST 2006-NC2 Claw MS	2,300,000.00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00

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S&P Minimum Average Recovery Rate Test As of March 14, 2007



ISIN/	Issuer / Obligation	Principal	Recovery		R	ecovery Rate	e	
CUSIP		Balance	Category	Class A	Class B	Class C	Class D	Class E
51749GAK8	MORGAN STANLEY HOME EQUITY LOAN TRUST 2006-3 Class M6	2,000,000.00	Aurior Tranche - A	40.00	40.00	40.00	45.00	55.00
6757MLAH2	OCTONION CDO LTD 2007-1A Class B	3,300,000.00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00
58383NEF6	OPTELM MORTGAGE ACCEPTANCE CORP 2006-1 Class M5	2,179,000 00	Aurior Tranche - A	40.00	40.00	40.00	45 00	55.00
8630QAF4	ORION 2006-2 LTD: Class CI	3,500,000.00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00
%113ACG4	RESIDENTIAL ASSET SECURITIES CORP 2005-EMPG Class M-6	5,000,000.00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00
81879MBC2	SG MORTGAGE SECURITES TRUST 2006-FREE Class M6	2,000,000.00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00
82442VAD7	SHERWOOD FUNDING CDO 2006-SA AS	3,500,000.00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00
89600AAE3	TRICADIA CDO 2006-6, LTD. Class A3L.	4,000,000.00	Janor Tranche - A	40.00	40.00	40.00	45 00	55.00
925338AD7	VERTICAL ABS CDO 2006-2; LTD. Class A3	3,000,000.00	Junior Tranche - A	40.00	40,00	40.00	45.00	55.00
28637AE7	VOLANS FUNDING LTD-CLASS C	3,500,000.00	Junor Tranche - A	40.00	40.00	40.00	45.00	55.00
94769WAGK	WEBSTER CDO 2006-1 A LTD Class A3L	3,500,000.00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00
0007283091	AMERIQUEST MORTGAGE SECURITIES 2006-RJ Class M6	3,000,000.00	Justor Tranche - A	40.00	40.00	40.00	45.00	55.00
00075XAM9	ASSET BACKED FUNDING CERTIFICATES 2006-OPT2 Class M-6	3,500,000.00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00
145440AMI	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE4 Class M5	2,000,000.00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00
37387UFL0	BEAR STEARNS ASSET BACKED SECURITIES 2006-IM1 Class M6	2,267,000.00	Autor Tranche - A	40.00	40.00	40.00	45.00	55.00
23243WAE4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2006-18 Class M6	5,200,000.00	Junior Trenche - A	40:00	40.00	40.00	45.00	55.90
23245CAL4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2007-1 Class M6	3,000,000.00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00
35729RAL0	FREMONT HOME LOAN TRUST 2005-A Class M5	2,000,000:00	Junior Tranche - A	40.00	40:00	40.00	45.00	55.00
53056NAD3	LIBERTY HARBOUR CDO LTD. 2007-2A Class C	3,500,000.00	Junior Tranche - A	40:00	40.00	40.00	45.00	55.90
57643GAL1	MASTR ASSET BACKED SECURITIES TRUST 2006-FRE2 Class M-6	1,955,000,00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00
S3860HAK5	NATIONSTAR HOME EQUITY LOAN TRUST 2007-A Class M6	3,125,000.00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00
58383NE)G4	OPTEUM MORTGAGE ACCEPTANCE CORP 2006-1 Class M6	1,903,000.00	Junior Tranche - A	40.00	40.00	40.00	45,00	55.00
1137%GAK4	SECURITIZED ASSET BACKED RECEIVABLES 2007-NC2 Class M6	1,514,000:00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00
6359XAL7	STRUCTURED ASSET SECURITIES CORP 2006-AMI Class M6	4,000,000.00	Junior Tranche - A	40.00	40.00	40.00	45.00	55.00

\$734,849,503.13

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ISIN/ CUSIP	Issuer / Obligation	Notional Amount	Fixed Principal	
Basis Swap			1112020000000	
0008ZWAB6	ACA ABS CDO 2006-1 Lid	\$5,000,000.00	\$25,721.11	
03878CAG1	ARMSS 2006-LA E	2,000,000.00	45,589.44	
053500AE4	AVANTEFinding Ltd	3,000,000.00	44,170.35	
057760AB6	Baldwin 2006-I	10,000,000.00	154,323.61	
05776HAD2	Baldwin 2006-I	5,000,000.00	94,411.81	
23242CAB9	CW Capital Collida	7,000,000.00	151,027.42	
23242CAC7	CW Capital Cobalt	4,000,000.00	84,923.60	
18272YAG3	Close V Funding, Ltd. Mark II	10,000,000.00	153,870.96	
254206AC9	DRCRE 2006-3	4,000,000.00	79.685.82	
254206AD7	DRCRE 2006-1	2,000,000.00	41,551.25	
254206AE5	DRORS 2006-1	2,000,000.00	42,234.58	
255098AH	Diveney Harbour ABS CDO, Ltd.	5,000,000.00	74,419.42	
28257EBDL	Eirles Two Limited	10,000,000.00	154,192.71	
361068AC3	Furling Synthetic ABS CDO Corp.	2.000,000.00	30,053.33	
3622X4AF0	GSC ARS CDO 2006-2m, LTD.	2,000,000.00	29,350.00	
45377MA30	Independence VII CDO, Ltd.	5,000,000.00	77,561.11	
45177MAE1	Independence VII CDO, Ltd.	5,000,000.00	74,366.67	
45377MAG6	Independence VII CDO, Ltd.	5,000,000.00	76,538.99	
46255BAG3	Ipswich Stren CDO, Ltd.	1,000,000.00	14,909.16	
46601QAJ7	by Lane CDO LTD.	4,000,000.00	70,455.54	
50011PAB2	KDIAK 2006-1A	10,000,000.00	231,026.15	
50547QAB3	LCERT 2006-1A A2	5,000,000.00	64,626.03	
514615AC7	Lance Funding, Ltd.	7,000,000.00	105,633.32	
589372AC5	Mercury III CDO, Ltd.	1,000,000.00	15,456.77	
612181AC1	Montauk Point CDO II, Ltd.	3,250,000.00	49,134.5K	
612181AJ6	Mirettask Point CDO II, Ltd.	2.000,000.00	35,615.56	
612181AE7	Mortrask Point CDO II, Ltd.	2,500,000.00	38,513.89	
68630QAD9	ORIN 2006-2A B1	10,500,000.00	202,382.81	
68630QAF4	ORIN 2006-2A CI	3,500,000.00	82,407.32	
6857IWAC9	Orchid Structured Finance CDO III, Ltd. And Orchid Structured Finance CDO III, Inc.	10,000,000.00	152,868.39	
774262AC3	Rockwall CDO	K,000,000.00	123,101.11	
BCC0U39W6	5/B 94769WAE3	1,500,000.00	31,080.87	
BCC0U9X4	S/B 94769WAGR	3,500,000.00	83,758.00	
87331AAF1	TABERNA Preferred Funding VI, Ltd.	5,000,000.00	77,517.22	
\$7337YAC0	TABS 2005-6A-A2	5,000,000.00	72,416.67	
879315ABT	TBRNA 2006-7A	10,000,000.00	148,333.29	
88651RAB3	Tiems Alba Funding I, Ltd.	5,000,000.00	74,545.81	
88651RACT	Tierra Alta Funding I, Ltd.	5,000,000.00	75,683.31	
89609AAD7	Tricodia CDO 2006-6, Ltd.	7,000,000.00	108.256.91	
89609AAE5	Tricadia CDO 2006-6, Ltd.	4,000,000.00	71,466.65	
925338AD7	Vertical ABS CDO 2006-2, Ltd.	5,000,000.00	87,212.91	
956315AD7	West Trade Funding CDO I, Ltd.	5,000,000,00	73,767.84	

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April 20, 2007

Silver Elms CDO Plc Case 1:15-cv-10031-JGK-DCF Document 168-66 Filed 12/08/18 Page 81 of 94 Hedge Report As of March 14, 2007

ISIN/ CUSIP	Issuer / Obligation	Notional Amount	Fixed Principal	
		211,758,000.00	3,524,182.29	
		211,750,000.00	3,524,182.29	

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Weighted Average Coupon Test As of March 14, 2007

		Status	Result	Trigger	Variance					
ISIN / CUSIP	Issuer / Obligation				Specified Type	Principal Balance	% of NOPCB	Coupon Type	Current Interest Rate	Weighting
					AMARE					

Destsche Bank - Structured Finance Services 80 Monthly Report Produced. April 20, 2007 Case 1:15-cv-10031-JGK-DCF Document 168-66 Filed 12/08/18 Page 83 of 94 Deutsche Bank

Weighted Average Life As of March 14, 2007

Variance Status Result Trigger Weighted Average Life NA 5.80 6.00 0.20

ISIN / CUSIP	Issuer / Ohligation	Specified Type	Principal Balance	% of NOPCB	Spread / Coupon	Maturity Date	Weighted Average Life	Product
Average Life eq	pual to or greater than 6.00 yrs but less than 8.00 yrs		CT2-U110-M000-				2.17	- 1440000000
006368AB0	ADAMS SQUARE FUNDING LLTD: Class B1	High-Diversity CBO/CLO	\$7,500,000.00	1.00	0.57	12/15/2051	6-20	46,500,000.00
006369AG7	ADAMS SQUARE FUNDING LTD 2007-2A Class A3	High-Diversity CBO/CLO	18,000,000.00	1.34	0.60	03/10/2047	6.70	67,000,000.00
03878CAG1	ARBOR REALTY MORTGAGE SECURITIES 2006-1 Class E	CMR8 Conduit	2,000,000.00	0.27	0.90	01/26/2042	7.80	15,600,000.00
053500AE4	AVANTI FUNDING 2006-1, LTD. Class A3	High-Diversity CBO/CLO	3,000,000.00	0.40	0.52	06/06/2046	6.30	18,900,000.00
057760AB6	BALDWIN 2006-II SEGREGATED PORTFOLIO Class 1	High-Diversity CBO/CLO	10,000,000.00	1.34	0.65	06/25/2046	7.90	79,000,000.00
057760AD2	BALDWIN 2006-IV SEGREGATED PORTFOLIO Claw I	High-Divenity CBO/CLO	5,000,000.00	0.67	2.00	06/25/2098	7.96	39,500,000.00
12777EAD7	CAIRN MEZ ABS CDG PLC CLASS B1	High-Diversity CBO/CLO	2,500,000.00	0.33	0.90	08/13/2047	6.70	16,750,000.00
12777EAE5	CAIRN MEZZ ABS CDO PLC CLASS B2	High-Diversity CBO/CLO	2,500,000.00	0.33	1.15	08/13/2047	6.70	16,750,000,00
12777EAC9	CAIRN MEZZ ABS CDO PLC CLASS AZB	High-Diversity CBO/CLO	5,000,000.00	0.67	0.65	08/13/204T	6.70	33,500,000.00
27330932	CALCULUS SCRE YRUST 2006-6 Class NOTE	CMB5 Conduit	4,000,000.00	0.54	0.80	10/01/2037	6.90	27,600,000.00
27331033	CALCULUS SCRE. TRUST 2005-7 Class NOTE	CMBS Conduit	5,600,000.00	0.75	0.90	10/01/2037	6.90	38,640,000.00
18272YAG9	CLASS V FUNDING II, LTD. Class B	High-Diversity CBO/CLO	9,905,870.43	1.33	0.70	05/21/2046	5.00	59,435,222.58
2064754AE8	CONCORD REAL ESTATE CDO LTD: 2006-1A Class D	CMES Conduit	2,000,000.00	0.27	0.75	12/25/2046	7.20	14,400,000.00
12668EE82	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-OA6 Class 1A4D	Residential Prime MBS	7,324,235.00	0.98	0.38	07/25/2046	7.20	52,734,492.00
255098A34	DIVERSEY HARBOR ABS CDO, LTD. Class A4	High-Diversity CBO/CLO	3,000,000.00	0.67	0.32	08/05/2046	7.40	37,000,000.00
92027LA34	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF14 Class MS	Residential Sub-Prime MBS	5,000,000.00	0.67	0.34	10/25/2036	7.50	37,500,000.00
347203AD3	FORT DENISON FUNDING LTD 2007-IA Class AZB	High-Diversity CBO/CLO	5,000,000.00	0.67	0.55	62/17/2047	6.50	32,500,000.00
31396NGW0	FREDDIE MAC 3136 Class MF	Residential Prime MBS	4,852,206.03	0.65	0.35	04/15/2036	6.30	30,568,898.12
361068AC3	FURLONG SYNTHETIC ABS CDO 2006-1, LTD. Class A2	High-Diversity CBO/CLO	2,000,000.00	0.27	0.51	10/11/2046	6.70	13,400,000.00
362405AP7	GSAMP TRUST 2006-SD2 Class A3	Residential Sub-Prime MBS	5,000,000.00	0.67	0.35	05/25/2046	6.10	30,500,000.00
45377MAJ0	INDEPENDENCE VII CDO, LTD. Class C	High-Diversity CBO/CLO	5,000,000.00	0.67	0.70	01/10/2045	5.00	30,000,000.00
45377MAG6	INDEPENDENCE VII CDO, LTD. Class B	High-Diversity CBO/CLO	5,000,000.00	0.67	0.62	01/10/2045	6.00	30,000,000.00
45377MAE1	INDEPENDENCE VII CDO, LTD. Class A2	High-Diversity CBO/CLO	5,000,000,00	0.67	0.45	01/10/2045	5.00	30,000,000.00
46265BAG3	IPSWICH STREET COO LTD Class B	High-Diversity CBO/CLO	1,000,000.00	0.13	0.53	08/04/2046	7.20	7,200,000.00
46601QA37	IVY LANE CDO LTD. Class B	High-Diversity CBO/CLO	4,000,000.00	0.54	1.60	02/05/2046	6.90	27,600,000.00
90547QAB3	LACERTA ARS CDO 2006-1 LTD Class A2	High-Divenity CBO/CLO	5,000,000.00	0.67	0.60	62/15/2046	6.60	33,000,000.00
53014NAB8	LIBERTAS PREFERRED FUNDING, LTD. 2007-2A Class A2	High-Diversity CBO/CLO	10,000,000.00	1.34	0.51	62/12/2047	630	65,000,000.00
530568(AD3	LIBERTY HARBOUR CDO LTD. 2007-2A Class C	High-Diversity CBO/CLO	3,500,000.00	0.47	1.55	03/02/2051	7.00	24,500,000.00
55291KAH0	MASTR ASSET BACKED SECURITIES TRUST 2006-WMC3 Class MS	Residential Sub-Prime MBS	6,000,000.00	0.80	0,34	08/25/2036	5.10	36,600,000.00
600804ACZ	MILLERTON II HIGH GRADE ABS CDO, LTD. Class B	High-Diversity CBO/CLO	3,500,000.00	0.47	0.57	03/06/2051	7.30	25,550,000.00
900804AB4	MILLERTON II HIGH GRADE ABS CDO, LTD: Class A2	High-Diversity CBO/CLO	3,500,000.00	0.47	0.45	03/96/2051	7.30	25,550,000.00
ST218LACT	MONTAUK FOINT CDO II, LTD Class ALI	High-Diversity CBO/CLO	3,250,000.00	0.43	0.42	04/06/2046	6,80	22,100,000.00
SIZIFLAE7	MONTAUK POINT CDO IL LTD Class A-2	High-Diversity CBO/CLO	2,500,000.00	0.33	0.53	0406/2046	6.80	17,000,000.00
612181AJ6	MONTAUK POINT COO II, LTD Class A4	High-Diversity CBO/CLO	2,000,000.00	0.27	1.45	04/05/2046	6.80	13,600,000.00
64060EAC1	NEPTUNE CDO CORPORATION 2007-4A Class B	High-Diversity CBO/CLO	5,000,000.00	0.67	6.70	16/06/2046	7.20	36,000,000.00
64009LAB3	NEPTUNE CDO CORPORATION 2007-4A Class A2	High-Diversity CBO/CLO	15,000,000.00	2.01	0.56	10/08/2046	7.20	108,000,000.00

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Weighted Average Life As of March 14, 2007

Weighted Ave	rage Life	Status N/A	Result 5.80	Trigger 6.00	Variance 0.20						
ISIN / CUSIP	Issuer / Obligation				Specified Type	Principal Balance	% of NOPCB	Spread / Coupon	Maturity Date	Weighted Average Life	Product
Average Life eq	pual to or greater than 6.00 yrs but less than 8.00	yrs				MI - 1177 JANGO		45.20		No.	410400000000000000000000000000000000000
6757MTAE2	OCTONION CDO LTD 2007-1A Class B				High-Diversity CBO/CLO	3,500,000.00	6.47	2.00	05/10/2047	6.70	23,450,000.00
6757MTAC6	OCTONION CEO LTD. 2007-1A Class A2				High-Diversity CBO/CLO	10,000,000.00	1.34	0.56	05/10/2047	6.70	67,000,000.00
68383NDW0	OPTEUM MORTGAGE ACCEPTANCE CORP 200	6-1 Class 1A0	71		Residential Prime MPS	5,000,000.00	0.67	0.30	0425/2036	6.30	31,500,000.00
68630QAE4	ORION 2006-2 LTD: Class C1				High-Diversity CBO/CLO	3,500,000.00	0.47	1.50	12/07/2051	7,20	25,200,000.00
68660QAD9	ORION 2006-2 LTD. Class B1				High-Diversity CBO/CLO	10,000,000.00	1.34	0.54	12/07/2001	7.20	72,000,000.00
74732XAC1	PYXIS ABS CDO, LTD, 2007-1A Class A2				High-Divenity CBO/CLO	5,000,000.00	0.67	0.55	03/06/2047	7.10	35,500,000.00
786898AE4	SAGITTARIUS CDO LTD 2007-IA Class B				High-Diversity-CBO/CLO	2,000,000.00	0.27	0.57	12/10/2051	7.10	14,200,000.00
786898LAC8	SAGITTARRES CDO LTD 2007-1A Class A				High-Diversity CBO/CLO	7,500,000.00	1.00	0.47	12/10/2051	7.10	53,250,000 00
82442VAD7	SHERWOOD FUNDING CDO 2006-3A A3				High-Diversity CBO/CLO	3,500,000.00	0.47	1.55	62/09/2047	6,50	22,750,000.00
87337YAC0	TABS 2006-6 LTD: Class A2				High-Diversity CBO/CLO	5,000,000.00	0.67	0.55	62/14/2047	6.40	32,000,000.00
88651RAC1	TIERRA ALTA FUNDING LLTD. Class A3A				High-Diversity CBO/CLO	5,000,000.00	0.67	0.62	02/05/2046	7:00	35,900,000.00
88651RAB3	TIERRA ALTA FUNDING LLTD. Class A2				High-Diversity CBO/CLO	5,000,000.00	0.67	0.53	02/05/2046	7.00	35,000,000.00
925338AD7	VERTICAL ARS CDO 2005-2, LTD. Class A3				High-Diversity CBO/CLO	5,000,000.00	0.67	1.45	05/09/2046	7.00	35,000,000.00
92534YAC1	VERTICAL COOLTD CLASS AT				High-Diversity CBO/CLO	5,000,000.00	0.67	0.75	04/10/2047	6.80	34,000,000.00
928637AE7	VOLANS FUNDING LTD CLASS C				High-Diversity CBO/CLO	3,500,000.00	0.47	2.75	68/10/2052	7.30	25,550,000.00
94769WAG8	WEBSTER CDO 2606-LA LTD Class A3L				High-Diversity CBO/CLO	3,500,000.00	0.47	1.45	04/13/2047	5.40	22,400,000.00
94769WAE3	WEBSTER CDO 2006-LA LTD Class AZL				High-Diversity CBO/CLO	1,500,000.00	0.20	0.54	04/13/2047	6.40	9,600,000.00
956313AD7	WEST TRADE FUNDING CDO LLTD. Clos B				High-Diversity CBO/CLO	4,942,306.56	0.66	0.59	06/06/2044	6.00	29,653,839.33
939346AH5	WMALT MORTGAGE PASS-THROUGH CERTIF	CATES 2006	-AR9 Class III		Residential Prime MHS	9,994,756.83	1.34	0.42	11/25/2046	6.70	66,964,870.76
					-	\$280,869,374.87	37.58*	14			\$1,909,497,322.79
Average Life ec 04973PAC3	pual to or greater than 8 yrs but less than 10 yrs. ATTENTUS CDO III, LTD, Class A2				Asset Backed Security	18,000,000.00	1.34	0.45	10/11/2042	9.90	99,000,000.00
23242CAC7	CWCAPITAL COBALT III. LTD Class C				CMBS Conduit	4,000,000.00	0.54	0.70	11/30/2043	9.80	39,200,000.00
22242CAR0	CHICARITAL CORALT III LTD Class R				Charles Condition	7,000,000,00	0.04	0.45	11/20/2012	0.60	67 200 000 00

		-	\$280,869,374.97	37.58%				51,909,497,322.79
Average Life eq	pail to or greater than 8 yrs but less than 10 yrs							
04973PAC3	ATTENTUS CDO III, LTD: Class A2	Asset Backed Security	18,000,000.00	1.34	0.45	10/11/2042	9.90	99,000,000.00
23242CAC7	CWCAPITAL COBALT III, LTD: Class C	CMBS Conduit	4,000,000.00	0.54	0.70	11/30/2043	9.80	39,200,000.00
23242CAB9	CWCAPITAL COBALT III, LTD. Class B	CMBS Conduit	7,000,000.00	0.94	0.45	11/30/2043	9.60	67,200,000.00
254206AE5	DILLON READ CMBIS CDO 2006-1, LTD, Class A4	CMES Conduit	2,000,000.00	0.27	0.80	12/05/2046	9.60	19,200,000.06
254206AC9	DILLON READ CMB5 CDO 2006-1, LTD. Class A2	CMB5 Conduit	4,000,000.00	0.54	0.45	12/05/2046	9.50	38,000,000.00
254206AD7	DILLON READ CMBS CDO 2006-1, LTD: Class A3	CMB8 Cenduti	2,000,000.00	0.27	0.70	1205/2046	9.60	19,200,000.00
47631WAK3	JER CRE CDO 2006-2, LIMITED Class EFI.	CMBS Conduit	2,000,000.00	0.27	0.85	03/25/2045	9.50	19,000,000.00
47631WAH0	JER CRE CDO 2006-2, LIMITED Class DFL	CMBB Conduit	3,000,000.00	0.40	0.75	03/25/2045	9.50	28,50(,000.00
47(3TWAD9	JER CRE CDO 2006-2, LIMITED Class HFL	CMBS Conduit	1,055,000.00	0.14	0.50	03/25/2045	9.00	9,495,000.00
500UPAB2	KODIAK CDO LLTD. Class A2	Asset Hacked Security	19,000,000.00	1.34	0.48	08/07/2057	9:90	.99,000,000.00
774262AC3	ROCKWALL CDO LTD. Class A2L.	High-Diversity CBO/CLO	8,000,000.00	1.07	0.65	08/01/2021	8.00	64,000,000.00
K7331AAF1	TABERNA PREFERRED FUNDING VILITO, Class C	Asset Backed Security	5,000,000.00	0.67	0.70	12/05/2036	9.90	49,500,000.00
873315AB1	TABERNA PREFERRED FUNDING VILLTD. Class ALLB	Asset Backed Security	10,000,000.00	1.34	0.50	02/05/2037	9.40	94,000,000.00
\$9609AAE5	THICADIA CDO 286-6, LTD. Class A3L	High-Diversity CBO/CLO	4,000,000.00	0.54	1.70	11/05/2041	8.10	32,400,000.00
89999AAD7	TRICADIA CDO 2006-6, LTD. Class A2L	High-Diversity CBO/CLO	7,000,000.00	0.94	0.75	11/05/2041	8.10	56,700,000.00
		TO	\$79,055,000.00	10.5854				\$734,395,000.00
and the contamporary	AND THE RESIDENCE OF THE PROPERTY OF THE PROPE							

Average Life of greater than or equal to 10 years

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Weighted Average Life As of March 14, 2007

ACE SECURITIES CORP. 2006-HE1 Class M6

ACE SECURITIES CORP. 2006-REI Claw M3-

ACE SECURITIES CORP. 2006-SDI Class A1B

AMERICAN HOME MORTGAGE INVESTMENT TRUST 2006-1 Clim 1A3

AMERIQUEST MORTGAGE SECURITIES 2006-R1 Class M6-

3.40

3.70

1.50

2.50

3.40

10,200,000.00

25,900,000.00

9,446,153.32

19,413,156.03

10,200,000.00

Weighted Averag	ge Life	Status N/A	Result 5.80	Trigger 6.00	Variance 0.20						
ISIN/ CUSIP	Issuer / Ohligation				Specified Type	Principal Balance		Spread / Coupon	Maturity Date	Weighted Average Life	Product
Average Life of g	reater than or equal to 10 years					0.77701748890	- 01777				
(0)2573AB9	ABACUS 2006-NSI LTD: Class B				CMBIS Conduit	10,000,000.00	1.34	0.45	08/28/2046	10.50	105,000,000.00
						\$10,000,000.00	1.345				\$105,000,000.00
Not Categorized											
00252/GAJW	AAMES MORTGAGE INVESTMENT TRUST 2006	I Class MS			Home Equity	3,785,000.00	0.51	0.54	04/25/2036	3.26	12,112,000.00
000825VAB6	ACA ABS 2006-1 LIMITED Class AILB				High-Diversity CBO/CLO	4,984,901.80	0.67	0.44	06/10/2041	4.80	23,927,528.62

MBS

5495

MBS

MBS

Residential Sub-Prime

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Residential Sub-Prime

Residential Prime MBS

Residential Sub-Prime

3,000,000.00

7,000,000.00

6,297,435.54

7,765,262.41

3,000,000.00

0.40

0.94

0.84

1.04

0.45

0.67

0.42

0.35

0.30

6.72

02/25/2036

02/25/2036

02/25/2036

03/25/2046

03/25/2036

LANKSCHE ENER + D	tructured Finance Services	9.7				Monthly Repo	#17Foduced	Jugan 20, 2007
Daniel Hart	in the state of th	83	404900000		Serv	Monthly from	at the decad	April 20, 2007
28257EBD1	EIRLES TWO LIMITED 257	CMBIS Conduit	10,000,000.00	1.34	0.58	06/25/2038	4.70	47,000,000.00
225470R70	CREDIT SUBSE MORTGAGE CAPITAL CERTIFICATES 2016-3 Class IMI	Home Equity	10,000,000,00	1.34	0.40	04/25/2006	3.60	36,000,000.00
23245CAL4	COUNTRYWIDE ASSET-BACKED-CERTIFICATES 2007-1 Class M6	MBS Residential A MBS	3,000,000.00	0.40	0.45	07/25/2037	4.90	14,700,000.00
126670WW4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2006-4 Class M-2	Residential Sub-Frime	4,000,000.00	0.54	0.37	07/25/2036	3,70	14,800,000.00
23243WAK4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2006-18 Class M6	Residential Sub-Prime MBS	5,200,000.00	0.70	0.47	03/25/203T	4.40	22,880,000.00
02147CAC1	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-OAY Class 1A3	Residential Prime MBS	2,805,970.99	0.38	0.28	07/25/2046	3.00	8,417,912.96
126688B93	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-OA3 Class 2A3	Residential Prime MBS	6,898,725.84	0.92	0.32	05/25/2036	3.10	21,386,050.10
07387LFL0	BEAR STEARNS ASSET BACKED SECURITIES 2006-IMI Class M6	Residential Mid-Prime MBS	2,267,006.00	0.30	0.70	04/25/2036	3.60	R.161,200.00
07386HMB2	BEAR STEARNS ALT-A TRUST 2006-2 Class-2B1	Residential Prime MBS	5,744,995.42	0.77	0.38	05/25/2036	4,60	36,426,978.93
07386HG70	BEAR STEARNS ALT-A TRUST 2006-2 Class 2B2	Residential Prime MBS	3,829,887.94	0.51	0.60	03/25/2036	4.50	17,234,495.72
073255E68	BAYVIEW FINANCIAL ACQUISITION TRUST 2006-B Class 2A3	Residential Sub-Prime MBS	4,000,000.00	0.54	0.30	04/2K/2006	4.90	19,600,000.00
D6983NAD9	BASIC ASSET BACKED SECURITIES TRUST 2006-1 Closs MI	Residential Sub-Prime MBS	4,000,000.00	0.54	0.38	04/25/2036	3.00	15,600,000.00
04544GAMI	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE4 Class MS	Home Equity	2,000,000.00	0.27	0.51	05/25/2036	3.40	6,800,000.00
64541GWL2	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE2 Class MS	Residential Sub-Franc MBS	5,000,000.00	0.67	0.52	03/25/2036	3.50	17,500,000.00
00075XAM9	ASSET BACKED FUNDING CERTIFICATES 2006-0972 Class M-6	Residential Sub-Prime MBB	3,500,000.00	0.47	0.45	10/25/2006	3.80	13,300,000.00
(14010453/8	ARGENT SECURITIES INC. 2006-W3 Class No.	Residential Sub-Prime MISS	4,000,000.00	0.54	0.60	04/25/2036	3.00	14,400,000.00
040104RZ6	ARGENT SECURITIES INC. 2006-W2 Class M3	Residential Sub-Prime MBS	7,500,000.00	1.00	0.44	03/25/2036	3.60	27,000,000.00
030728X67	AMERIQUEST MORTGAGE SECURITIES 2006-R1 Class M3	Residential Sub-Princ MBS	2,000,000.00	0.27	0.44	03/25/2036	3.50	7,000,000.00

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Weighted Average Life As of March 14, 2007

Status Result Trigger Variance Weighted Average Life NIA 0.20 5.80 6.00

SIN /	Issuer / Ohligation	Specified Type	Principal Balance	% of NOPCB	Spread / Coupon	Maturity Date	Weighted Average Life	Product
Sot Categorized		100000000000000000000000000000000000000			4.555		0.070	
320278AE0	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF# Class 346	Home Equity	2,000,000.00	0.27	0.45	07/25/2006	3.60	7,200,000.09
35729F1*D6	FREMONT HOME LOAN TRUST 2006-1 Class M2	Residential Sub-Prime MBS	5,000,000.00	0.67	0.36	04/25/2036	5.00	25,000,000.00
3729PQD5	FREMONT HOME LOAN TRUST 2006-2 Class MS	Residential Sub-Prime MBS	5,000,000.00	0.67	0.54	62/25/2036	3.40	17,600,000.00
15729RAL0	FREMONT HOMILLOAN TRUST 2006-A Class M5	Residential Sub-Prime MBS	2,000,000.00	0.27	0.50	05/25/2036	3.50	7,000,000.00
1622X4AF0	GSC ABS CDO 2006-2A, LTD. Class B	High-Diversity CBO/CLO	2,000,000.00	0.27	0.32	06/08/2045	5.00	10,000,000.00
62531AK9	GSR MORTGAGE LOAN TRUST 2006-OAL M4	Asset Backed Security	3,448,000.00	0.45	0.55	08/25/2046	5.50	18,964,000.00
(37084VW3	HOME EQUITY ASSET TRUST 2006-4 Class M5	Residential Sub-Prime MBS	2,700,000.00	0.36	0.59	08/25/2036	3,40	9,180,000.00
443860AD3	HUDSON MEZZANINE FUNDING 2006-1, LTD. Class B	Asset Backed Security	10,000,000.00	1.34	0.62	04/12/2042	5.30	53,000,000.00
0254TTM0	IMPAC SECURED ASSETS TRUST 2006-1 Class IA2C	Residential Frame MBS	5,000,000.00	0.67	0.32	05/25/2036	5.70	28,500,000.00
6602WAK0	DUS REAL ESTATE CAPITAL TRUST 2006-HE2 Class M6	Residential Mid-Prime MHS	2,000,000.00	0.27	0.51	08/25/2096	4.00	K,000,000 00
14615AC7	LANCER FUNDING, LTD. Class AU	High-Diversity CBO/CLO	6,868,486.63	0.92	6.46	94/95/2045	4.40	30,221,341.18
2519NND09	LEHMAN BROS FLOATING RATE COMMERCIAL 2006-CCL Class D	CMB5 Conduit	2,000,000.00	0.27	0.45	01/15/2021	0.90	1,800,000.00
2522RAE0	LEHMAN X8 TRUST 2006-GP1 Class A3B	Residential Frime MBS	5,000,000.00	0.67	0.30	05/25/2046	2.80	14,000,000.00
30150AG6	LIBERTAS PREFERRED FUNDING L LTD. Claw B.	High-Diversity CBO/CLO	4,000,000.00	0.54	0.58	12/05/2043	5.10	20,400,000.00
425145Z8	LONG BEACH MORTAGE LOAN TRUST 2006-WL3 Class MS	Residential Sub-Franc MB5	5,000,000.00	0.67	0.44	01/25/2036	3.40	17,000,000.00
42514TW4	LONG BEACH MORTGAGE LOAN TRUST 2006-2 Class M-2	Residential Sub-Franc MBS	5,000,000.00	0.67	0.39	03/25/2036	3.50	17,500,000.00
4251WAL6	LONG BEACH MORTGAGE LOAN TRUST 2006-9 Class M6	Residential Sub-Prime MBS	5,000,000.00	0.67	0.45	10/25/2036	4.10	20,500,000.00
39602BG1	MAGNOLIA FINANCE II PLC 2006-8A Class C	High-Diversity CBO/CLO	8,000,000.00	1.07	0.60	11/25/2044	5.90	47,200,000.00
50602BJ5	MAGNOLIA FINANCE II PLC 2006-9A Class B	High-Diversity CBO/CLO	10,000,000.00	1.34	0.65	03/25/2045	5.30	53,000,000.00
76433H58	MASTR ADJUSTABLE RATE MORTGAGES TRUST 2006-OAT Class 4A3	Residential Prime MBS	6,462,144.57	0.86	0.31	04/25/2046	3.20	20,678,862.63
7643LPT7	MASTR ASSET BACKED SECURITIES TRUST 2006-FREI Class 544	Residential Sub-Prime MBS	1,000,000.00	0.13	0.51	12/25/2095	3.10	3,100,000.00
7643LP99	MASTR ASSET BACKED SECURITIES TRUST 2006-FREI Clint MB	Residential Sub-Prime MBS	2,000,000.00	0.27	0.40	12/25/2035	3.30	6,600,000.00
7643CIAL1	MASTR ASSET BACKED SECURITIES TRUST 2006-PRE2 Class M-6	Residential Sub-Prime MBS	1,955,000.00	0.26	0.49	63/25/2036	3.30	6,451,500.00
7643LQX7	MASTR ASSET BACKED SECURITIES TRUST 2006-HET Class MS	Home Equity	4,000,000.00	0.54	0.40	01/25/2036	3.40	13,600,000 00
89372AC5	MERCURY CDO III, LTD. Class B	High-Diversity CBO/CLO	996,290.11	0.13	0.55	07/27/2048	5.80	5,778,482.62
9020VAZ6	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-ARI Class M3	Residential Sub-Prime MBS	3,750,000.00	0.50	0.37	09/25/2037	3.60	13,500,000.00
90200.617	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-WMC2 Class M6	Residential Sub-Prime MBS	4,000,000,00	0.54	0.58	.03/25/2037	3.40	13,600,000.00
517451EL9	MORGAN STANLEY CAPITAL I TRUST 2006-NC2 Class M5	Residential Sub-Prime MBS	2,500,000.00	0.33	0.53	02/25/2036	4.00	\$0,000,000.00

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Weighted Average Life As of March 14, 2007

Status Result Trigger Variance Weighted Average Life NIA 0.20 5.80 6.00

SIN / JUSIP	Issuer / Ohligation	Specified Type	Principal Balance	% of NOPCB	Spread / Coupon	Maturity Date	Weighted Average Life	Product
ot Categorized			1477597738800			- 2 C V V V V V V V V	191.9	
61749GAK8	MORGAN STANLEY HOME EQUITY LOAN TRUST 2006-3 Class M6	Residential Sub-Franc 5005	2,000,000.00	0.27	0.50	04/25/2096	4.20	K,400,000.00
638608EAK5	NATIONSTAR HOME EQUITY LOAN TRUST 2007-A Class M6	Residential A MHS	3,125,000.00	0.42	0.45	03/25/2037	5.00	15,625,000.00
H352VQV6	NEW CENTURY HOME EQUITY LOAN TRUST 2006-1 Class M3	Residential Mid-Prime MBS	5,000,000.00	0.67	0.38	65/25/2036	3.70	18,500,000.00
5106AAT0	NEWCASTLE MORTGAGE SECURITIES TRUST 2006-1 Class Mb	Residential Sub-Prime MBS	2,500,000.00	0.33	0.57	03/25/2036	3.10	7,750,000.00
69884AK4	NOVASTAR ROME EQUITY LOAN TRUST 2005-1 Class M5	Home Equity	5,000,000.00	0.67	0.33	05/25/2006	3.10	15,500,000.00
#3#3NEG4	OPTIOM MORTGAGE ACCEPTANCE CORP 2006-1 Class M6	Residential Prime MHS	1,803,000.00	0.24	0.60	04/25/2036	5.00	9,015,000.00
8383NEF6	OPTEUM MORTGAGE ACCEPTANCE CORP 2006-1 Clas M5	Rendertial Prime MBS	2,179,000.00	0.29	0.54	04/25/2036	5.00	10,895,000.00
98571WAC9	ORCHID STRUCTURED FINANCE CDO III, LTD. Class A2	High-Diversity CBO/CLO	9,962,760.91	1.33	0.50	01/06/2046	5.00	49,813,804.53
09121PEBI5	OWNIT MORTGAGE LOAN TRUST 2006-3 Class M3	Residential Sub-Prime MBS	2,803,000.00	0.38	0.37	03/25/2037	3.90	10,931,700.00
76112H2U3	RAAC SERIES 2006-RPI TRUST Class A2	Residential Sub-Franc MBS	5,000,000.00	0.67	0.35	10/25/2045	3.40	17,000,000 00
\$1020AE#	RAIT CRE CDO LLTD. Class D	CMBIS Conduit	2,000,000,00	0.27	6.70	11/20/2046	10.06	20,000,000.0
51020AC2	RAIT CRE CDO LLTD, Class B	CMB5 Conduit	6,000,000.00	0.80	0.45	11/20/2046	10.00	60,000,000.0
51020AF5	RAIT CRE CDO ILTD. Clos E	CMB8 Conduit	2,000,000.00	0.27	0.85	11/20/2046	10.00	30,000,000.0
5115FAF7	RESIDENTIAL ACCREDIT LOANS, INC. 2006-QOS Class MI	Residential Frame MBS	4,001,252.38	0.54	0.39	10/25/2046	3.80	15,204,750.0
5115FAG5	RESIDENTIAL ACCREDIT LOANS, INC. 2006-QOS Class M2	Residential Prime MRS	4,001,252.38	0.54	0.41	10/25/2046	3.80	15,204,759.0
N-1129/2H2	RESIDENTIAL ASSET MORTGADE PRODUCTS 2016-RS2 Clas M4	Residential Sub-Prime MBS	1,500,000.00	0.20	0.51	03/25/2036	4.00	6,000,000.00
61128204	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2004-RS2 Closs M3	Residential Sub-Prime MBS	1,500,000.00	0.20	0.43	03/25/2036	4.00	6,000,000.00
6112E2F6	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Class M2	Residential Sub-Prime MBS	2,000,000.00	0.27	0.40	03/25/2036	3.90	7,800,000.00
5406AAJ#	RESIDENTIAL ASSET SECURITIES CORP 2006-EMDC2 Class M6	Residential Mid-Prime MIS	1,000,000.00	0.13	0.69	02/25/2036	3.40	3,400,000.00
5406AAF6	RESIDENTIAL ASSET SECURITIES CORP 2006-EMN2 Class M3	Residential Mid-Prime MillS	1,000,000.00	0.13	0.44	02/25/2096	3.40	3,400,000.00
WITSACG4	RESIDENTIAL ASSET SECURITIES CORP 2005-FADG Class M46	Residential Sub-Franc MRS	5,000,000.00	0.67	0.55	04/23/2096	3.60	18,000,000.00
4924DAH4	RESIDENTIAL ASSET SECURITIES CORP 2006-EMOS Class MS	Residential Sub-Prime MBS	8,000,000.00	1.07	0.34	10/25/2036	4.10	32,800,000.00
5406BAG2	RESIDENTIAL ASSET SECURITIES CORP 2006-KS2 Clear MS	Residential Sub-Prime MBS	5,000,000.00	0.67	0.41	63/25/2036	3.40	17,000,000.00
5406BAK3	RESIDENTIAL ASSET SECURITIES CORP 2006-KS2 Class M6	Residential Sub-Prime MBS	5,000,000.00	0.67	0.62	03/25/2036	3.30	16,500,000.0
95778QN4	SACO I TRUST 2006-3 Class M2	Residential Prime MBS	4,725,000.00	0.63	0.45	04/25/2006	2.80	13,230,000.0
1379/3/AK4	SECURITIZED ASSET BACKED RECEIVABLES 2007-NC2 Class M6	Residential A MBS	1,514,000.00	0.20	0.44	01/25/2037	4.40	6,661,600.0
1879MBC2	SG MORTGAGE SECURITIES TRUST 2006-FREI Class M6	Residential Sub-Prime MBS	2,000,000.00	0.27	0.60	02/25/2096	3.40	5,800,000.00

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Weighted Average Life As of March 14, 2007

Weighted Avera	nge Life	Status N/A	Result 5.80	Trigger 6.00	Variance 0.20						
ISIN / CUSIP	Issuer / Obligation				Specified Type	Principal Balance	% of NOPCB	Spread / Coupon	Maturity Date	Weighted Average Life	Product
Not Categorized									Sales and the sales of	12775	1500015000
6187954AZZ	SG MORTGAGE SECURITIES TRUST 2006	-FREI Class M9			Residential Sub-Prime MBS	2,000,000.00	0.27	0.37	02/25/2036	3.60	7,200,000.00
836L1MLE6	SOUNDVIEW HOME BQUITY LOAN TRU	ST 2006-OPTI Clas	n M5		Residential Sub-Prene MBS	4,000,000.00	0.54	0.70	02/25/2036	3.30	13,200,000.00
8361 IMKY3	SOUNDVIEW HOME BQUITY LOAN THU	ST 2005-OPTI Clas	1 A4		Residential Sub-Prime MBS	1,000,000.00	0.13	0.30	60/25/2036	5.00	5,000,000.00
84751FLB3	SPECIALTY UNDERSWRITING & RESIDEN	TIAL FIN 2006-AB	Clare M5		Residential Prime MBS	1,000,000.00	0.13	0.59	12/25/2036	3.60	3,600,000.00
84751FLC1	SPECIALTY UNDERWRITING & RESIDEN	TIAL PIN 2006-AB	1 Class M5		Residential Frame MBS	1,000,000.00	0.13	0.69	12/25/2036	3.60	3,600,000.00
863388,037	STRUCTURED ASSET INVESTMENT LOA	N TRUST 2006-BN	CI Clas M2		Residential Sub-Prime MBS	4,000,000.00	0.54	0.44	03/25/2036	5.60	22,400,000.00
86359XAL7	STRUCTURED ASSET SECURITIES CORP.	2005-AM1 Class M	6		Home Equity	4,000,000.00	0.54	0.52	04/25/2036	4.00	16,000,000.00
86359Y,AP6	STRUCTURED ASSET SECURTIES CORP	2006-BCI Class Mt			Residential Sub-Prime MBS	5,000,000.00	0.67	0.55	(3/25/2036	3.96	19,500,000.00
92925DAK6	WAMU MORTGAGE PASS-THROUGH CEL	RTIFICATES 2006-	AR17 Class B2		Residential Prime MBS	6,983,761.36	0.93	0.40	12/25/2046	5.30	37,013,935.20
92925CEW8	WAMU MORTGAGE PASS-THROUGH CE	RTIPICATES 2006-	HEI Class MI		Residential Sub-Prime MBS	2,068,000.00	0.28	0.38	04/25/2006	3.60	7,444,890 00
					11/100	\$364,925,128.26	45.835				\$1,514,570,019.90
						\$734,849,503.13	98.335	7		_	54,263,462,342.69

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Weighted Average Spread As of March 14, 2007

Status Result Trigger Variance Weighted Average Spread NA 58.18 54.00 4.18

ISIN / CUSIP	Issuer / Obligation	Specified Type	Principal Balance	% of NOPCB	Coupon Type	Spread	Weighting
00252GAJN	AAMES MORTGAGE INVESTMENT TRUST 2006-1 Class M5	Home Equity	\$3,785,000.00	0.51	Floating Rate	34.00	204,390,000 00
002573ABB	ABACUS 2006-NSI LTD: Class B	CMBS Conduit	10,000,000.00	1.34	Floating Rate	45.00	450,000,000.00
00082WAB6	ACA ABS 2006-1 LIMITED Class ATLB	High-Diversity CBO/CLO	4,984,901.80	0.67	Flooring Rate	44.09	219,335,678.98
004421WT6	ACE SECURITIES CORP. 2006-HE1 Class M3	Residential Mid-Prime MITS	7,000,000.00	0.94	Floating Rate	42.00	294,000,000.00
004421WW9	ACE SECURITIES CORP. 2006-HEI Class M6	Residential Sub-Prime MBS	3,000,000.00	0.40	Floring Rate	67.00	201,000,000.00
004421XV0	ACE SECURITIES CORP. 2006-SDI Class ATB	Residential Bub-Frame MBS	6,297,435.54	0.84	Floring Rate	35.00	220,410,244.04
DD6368ABB	ADAMS SQUARE FUNDING I, LTD. Class BI	High-Diversity CBO/CLO	7,500,000.00	1.00	Ploxing Rate	57.00	427,500,000 00
006369A/37	ADAMS SQUARE FUNDING LTD 2007-2A Class A3	High-Diversity CBO/CLO	10,000,000.00	1.34	Flooting Rate	60.00	500,000,000.00
((266)(TJE)6	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2006-1 Class IA3	Residential Frame MBS	7,765,262.41	1.64	Floring Rate	30.00	232,957,872.30
03072SX91	AMERIQUEST MORTGAGE SECURITIES 2006-R.) Class M6	Revidential Sub-Prime MBS	3,000,000.00	0.40	Floating Rate	72.00	216,000,000.00
030725367	AMERIQUEST MORTGAGE SECURITIES 2006-R3 Class M3	Revidential Sub-Prime MHS	2,000,000.00	0.27	Floating Rate	44.00	88,000,000.00
03878CAG1	ARBOR REALTY MORTGAGE SECURITIES 2006-1 Class E.	CMBS Conduit	2,000,000.00	0.27	Flooring Rate	80.00	160,000,000.00
040104R25	ARGENT SECURITIES INC. 2006-W2 Class M3	Residential Sub-Prune MRS	7,500,000,00	1.00	Floating Rate	44.00	330,000,000.00
040104518	ARGENT SECURITIES INC 2006-W3 Class M6	Residential Sub-Prime MBS	4,000,000.00	0.54	Florring Rate	60.00	240,000,000.00
00075XAM9	ASSET BACKED FUNDING CERTIFICATES 2006-OPT2 Class M-6	Residential Sub-Prime MBS	3,500,000.00	0.47	Floring Rate	45.00	157,500,000.00
04541GWL2	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-HE2 Class M5	Residential Sub-Frame MBS	5,000,000.00	0.67	Floring Rate	32.00	260,000,000.00
04544GAMI	ASSET BACKED SECURITIES HOME EQUITY TRUST 2006-DEA Class M5	Home Equity	2,000,000.00	0.27	Floring Rate	51.00	302,000,000.00
049738'AC3	ATTENTUS COO III, LTD -Class A2	Asset Hacked Security	10,000,000.00	1.34	Floring Rate	45.00	450,000,000.00
053500AE4	AVANTLFUNDING 2006-L LTD Class A3	High-Diversity CHO/CLO	3,000,000.00	0.40	Floring Rate	52.00	156,000,000.00
057760AB6	BALDWIN 2006-II SEGREGATED PORTFOLIO Class I	High-Diversity CBO/CLO	10,000,000.00	1.34	Floring Rate	65.00	650,000,000.00
057760AD2	BALDWIN 2006-IV SEGREGATED PORTFOLIO Class 1	High-Diversity CHO/CLO	5,000,000.00	0.67	Floring Rate	200.00	1,000,000,000.00
06983NAD9	BASIC ASSET BACKED SECURITIES TRUST 2006-1 Class MD	Residential Sub-Prime MBS	4,000,000.00	0.54	Floating Rate	38.00	152,900,000.00
0732550008	BAYVIEW FINANCIAL ACQUISITION TRUST 2006-B Class 2A3	Residential Sub-Prime MBS	4,000,000.00	0.54	Plosting Kate	30.00	120,000,000.00
0738660370	BEAR STEARNS ALT-A TRUST 2006-2 Class 2B2	Mendential Prime MBS	3,829,887.94	0.51	Floating Rate	60.00	229,793,276.22
07386HM32	BEAR STEARNS ALT-A TRUST 2006-2 Class 2B1	Residential Prime MB5	5,744,995.42	0.77	Floating Rate	38.00	218,309,825.92
07387UFL0	BEAR STEARNS ASSET BACKED SECURITIES 2006-IM1 Class Mb	Residential Mid-Prime MBS	2.267,000.00	0.30	Floring Rate	70.00	158,690,000.00
12777EAD7	CABOV MEZ ABS CDO PLC CLASS B1	High-Diversity CBO/CLO	2,500,000.00	0.33	Floating Rate	90.00	225,000,000.00
12777EAE5	CAIRN MEZZ ABS CDO PLC CLASS B2	High-Diversity CBO/CLO	2,500,000.00	0.33	Florting Rate	115.00	287,500,000.00
12777EAC9	CAIRN MEZZ ARS CDO PLC CLASS A2B	High-Diversity CBO/CLO	5,000,000.00	0.67	Floring Rate	65.00	325,000,000.00
27330932	CALCULUS SCRE TRUST 2006-0 Class NOTE	CMBS Conduit	4,000,000.00	0.54	Floating Rate	80.00	320,000,000.00
27331033	CALCULUS SCRE TRUST 2006-7 Class NOTE	CMBIS Conduit	5,600,000.00	0.75	Floating Rate	90.00	504,000,000.00
18272YAG3	CLASS V FUNDING II, LTD. Class B	High-Diversity CBO/CLO	9,905,870.43	1.33	Floating Rate	70.00	693,410,930.10
20647MAER	CONCORD REAL ESTATE CDO LTD. 2006-1A Class D	CMBS Conduit	2,000,000.00	0.27	Floring Rate	75.00	150,000,000.00
12668EED93	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-OA3 Class 2A3	Residential Prime MBS	6,898,725.84	0.92	Floating Rate	32.00	220,759,226.88
12668BE82	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-OA6 Class 1A4D	Rendeptial Prime MDS	7,324,235.00	0.98	Floring Rate	38.00	278,320,930.00
(I2)47CAC7	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2006-OAS Class LA3	Residential Prime MBS	2,805,970.99	0.38	Floating Rate	28.00	78,567,187.61
23243WAK4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2006-18 Class M6	Residential Bols-Prime MBS	5,200,000.00	6.70	Floating Rate	47.00	244,400,000.00
126670WW4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2006-4 Class M-2	Keniderstal Sub-Prime MBS	4,000,000.00	0.54	Floating Rate	37.00	148,000,000.00
23245CAL4	COUNTRYWIDE ASSET-BACKED CERTIFICATES 2007-1 Class M6	Residential A MBS	3,000,000.00	0.40	Flooring Rate	45.00	135,000,000.00

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Weighted Average Spread As of March 14, 2007

Status Result Trigger Variance Weighted Average Spread NA 58.18 54.00 4.18

ISIN / CUSIP	Issuer / Obligation	Specified Type	Principal Balance	% of NOPCB	Coupon Type	Spread	Weighting
22547(IR70	CREDIT SUBSE MORTGAGE CAPITAL CERTIFICATES 2006-3 Class 1MI.	Home Equity	10,000,000.00	1.34	Floring Rate	40.00	400,000,000.00
29242CAB9	CWCAPITAL COBALT III, LTD. Class B	CMBS Conduit	7,000,000.00	0.94	Floring Rate	45.00	315,000,000.00
23242CAC7	CWCAPITAL COBALT SIL LTD. Class C	CMBS Conduit	4,000,000.00	0.54	Photong Rate	70.00	280,000,000.00
254206AD7	DILLON READ CMBS CDO 2006-1, LTD, Class A3	CMBS Conduit	2,000,000,00	0.27	Floring Kate	70.00	140,000,000.00
254206AE5	DILLON READ CMBS CDO 2006-1, LTD. Class A4	CMBS Conduct	2,000,000.00	0:27	Floring Rate	80.00	160,000,090.09
254206AC9	DELON READ CMBS CDO 2006-1, LTD, Class A2	CMBS Cendur	4,000,000.00	0.54	Floring Rate	45.00	190,000,000.00
255098A34	DIVERSEY HARBOR ABS CDO, LTD. Class A4	High-Diversity CBO/CLO	5,000,000.00	0.67	Plosting Rate	52.00	260,000,000.00
2825763021	EIRLES TWO LIMITED 257	CMBS Conduit	16,000,000.00	1.34	Floring Rate	58.00	580,000,000.00
32027LAJ4	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF14 Class M3	Residential Sub-Prime MBS	5,000,000.00	0.67	Floating Rate	34.00	170,000,000.00
329278AK0	FIRST FRANKLIN MORTGAGE LOAN THEST 2006-FF8 Class M6	Home Equity	2,000,000.00	0.27	Floring Rate	45.90	90,000,000.00
347203AD3	FORT DENISON FUNDING LTD 2007-1A Class A2B	High-Diversity CBO/CLO	5,000,000.00	0.67	Flooring Rate	55.00	275,000,000.00
31396502900	FREDDIE MAC 3136 Class MF	Revidential Prime MBS	4,852,206.05	0.65	Floring Rate	35.00	169,827,211.75
33729PPD6	FREMONT HOME LOAN TRUST 2006-1 Class M2	Residential Sub-Prime MBS	5,000,000.00	0.67	Floring Rate	36.00	180,000,000.00
357299QD5	FREMONT HOME LOAN TRUST 2006-2 Class M5	Residential Sub-Prime MBS	5,000,000.00	0.67	Floreing Rate	54.00	270,000,000.00
35729RAL0	FREMONT HOME LOAN TRUST 2006-A Class M5	Residential Sub-Prime MBS	2,000,000.00	0.27	Floring Rate	50.00	100,000,000.00
361068AC3	FURLONG SYNTHETIC ABS CDO 2006-1, LTD. Class A2	High-Diversity CBO/CLO	2,000,000.00	0.27	Floating Kate	51.00	102,000,000.00
362405AP7	GBAMP TRUST 2906-8D2 Class A3	Residential Buls-Prime MB3	5,000,000.00	0.67	Flooting Rate	35.00	175,000,000.00
3622364AE0	GSC AB5 CDO 2006-2A, LTD. Class B	High-Diversity CHO/CLO	2,000,000.00	0.27	Floring Rate	52.00	104,000,000.00
362631AK9	GSR MORTGAGE LOAN TRUST 2006-OAL M4	Asset Hacked Security	3,448,000.00	0.46	Floating Rate	55.00	189,640,000.00
437064VW3	HOME EQUITY ASSET TRUST 2006-4 Class M6	Residential Sub-Prime MBS	2,700,000,00	0.36	Floring Rate	59.00	139,300,000.00
443860AD3	HUDSON MEZZANINE FUNDING 2006-1, LTD. Class B	Asset Hacked Security	18,000,000.00	1.34	Floring Rate	62.00	620,000,000.00
45254TTM6	IMPAC SECURED ASSETS TRUST 2006-1 Class 3A2C	Residential Prime MBS	5,000,000.00	0.67	Floating Rate	32.00	160,000,000.00
45377MAJ0	INDEPENDENCE VII CDO, LTD. Class C	High-Diversity CBO/CLO	5,000,000.00	0.67	Floating Rate	70.00	350,000,000.00
45377MAX36	INDEPENDENCE VII CDO, LTD. Class 8	High-Diversity CBO/CLO	5,000,000.00	0.67	Floating Rate	62.00	310,000,000.09
45377MAE1	INDEFENDENCE VII CDO, LTD. Class A2	High-Diversity CBO/CLO	5,000,000.00	0.67	Floating Rate	45.00	225,000,000.00
462658IAG3	IPSWICH STREET COO LTD Class B	High-Diversity CBO/CLO	1,000,000.00	0.13	Flowing Rate	53.00	33,000,000.00
46601QAJ7	IVY LANE CDO LTD. Class B	High-Diversity CBO/CLO	4,000,000.00	0.54	Floating Rate	160.00	540,000,000.00
46602WAE0	INIS REAL ESTATE CAPITAL TRUST 2006-HE2 Class M6	Residential Mid-Prime MBS	2,000,000.00	0.27	Floating Rate	51.00	102,000,000.00
4763 TWAHD	JER CRE CDO 2006-2, LIMITED Class DFL	CMBS Conduit	3,000,000.00	0.40	Floring Rate	75.00	225,000,000.00
47631WAD9	JER CRE CDO 2006-2, LIMITED Class BFL	CMBS Conduit	1,055,000.00	0.14	Flowing Rate	50.00	52,750,000.00
47631WAK3	JER CRE CDO 2006-2, LIMITED Class EFL	CMBS Conduct	2,000,000.00	0.27	Floating Rate	85.00	170,000,000.00
50011PAB2	KODIAK CDO L'LTD: Class AZ	Asset Backed Security	10,000,000.00	1.34	Floating Rate	48.00	490,000,000.00
50547QAB3	LACERTA ABS CDO 2006-1 LTD Class A2	High-Diversity CBO/CLO	5,000,000.00	0.67	Flowing Rate	60.00	300,000,000.00
514615AC7	LANCER FUNDING, LTD. Class AU	High-Diversity CBO/CLO	6,868,486.63	0.92	Floring Rate	46.00	315,950,385.07
52519NMD09	LEHMAN BROS FLOATING RATE COMMERCIAL 2006-CCL Class D	CMBS Conduit	2,000,000.00	0.27	Floring Rate	45.00	90,000,000.00
\$2522RAE0	LEHMAN XS TRUST 2006-GP1 Class A3B	Residential Frame MBS	5,000,000.00	0.67	Finsing Rate	30.00	150,000,000.00
530150A(36	LIBERTAS PREFERRED FUNDING L.LTD. Class #	High-Diversity CBO/CLO	4,000,000.00	0.54	Floating Rate	58.00	232,000,000.00
53014NAB8	LIBERTAS PREFERRED FUNDING, LTD: 2007-2A Class A2	High-Diversity CHO/CLO	10,000,000:00	134	Floating Rate	51.00	510,000,000.00
\$3056NAD9	LIBERTY HARBOUR CDO LTD: 2007-2A Class C	High-Divenity-CBO/CLO	3,500,000.00	6.47	Floating Rate	155.00	542,500,000.00

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Weighted Average Spread As of March 14, 2007

Status Result Trigger Variance Weighted Average Spread NA 58.18 54.00 4.18

ISIN / CUSIP	Issuer / Obligation	Specified Type	Principal Balance	% of NOPCB	Coupon Type	Spread	Weighting
542514528	LONG BEACH MORTAGE LOAN TRUST 2006-WL3 Class M3	Residential Sub-Frame MBS	5,000,000.00	0.67	Floring Rate	44.00	230,000,000 00
542514TW4	LONG BEACH MORTGAGE LOAN TRUST 2006-2 Class M-2	Residential Sub-Prime MBS	5,000,000.00	0.67	Floating Rate	39.00	195,000,000.00
54251WAL6	LONG BEACH MORTGAGE LOAN TRUST 2006-9 Class M6	Residential Sub-Prime MBS	5,000,000.00	0.67	Floring Rate	45.00	225,000,000.00
5590028431	MAGNOLIA FINANCE II PLC 2006-8A Class C	High-Diversity CBO/CLO	8,000,000.00	1.07	Floating Rate	60.00	480,000,000.00
559602BJ5	MAGNOLIA FINANCE II PLC 2006-9A Class B	High-Diversity CBO/CLO	10,000,000.00	1.34	Floring Rate	65.00	650,000,000.00
5764331158	MASTR ADJUSTABLE RATE MORTGAGES TRUST 2006-OAT Class 4A3	Residential Prime MBS	6,462,144.57	0.86	Florting Rate	31.00	200,326,481.70
57643LP17	MASTR ASSET BACKED SECURITIES TRUST 2006-PRET Class M4	Revidential Sub-Frime MRS	1,000,000.00	0.13	Ploxing Rate	51.00	51,000,000 00
576432.PS9	MASTR ASSET BACKED SECURITIES TRUST 2006-FREE Class M3	Residential Sub-Prime MBS	2,000,000.00	0.27	Floating Rate	40.00	30,000,000.00
57643GAL1	MASTR ASSET BACKED SECURITIES TRUST 2006-FRE2 Clies M-6	Residential Sub-Frame MBS	1,955,000.00	0.26	Floring Rate	49.00	95,795,000.00
57643LQX7	MASTR ASSET BACKED SECURITIES TRUST 2006-HET Class MS	Home Equity	4,000,000.00	0.54	Floating Rate	40.00	160,000,000.00
55291KAHII	MASTR ASSET BACKED SECURITIES TRUST 2006-WNE3 Class M3	Residential Sub-Prime MHS	5,000,000.00	0.80	Floring Rue	34.00	204,000,000.00
589372AC5	MERCURY CDO III, LTD. Class B	High-Diversity CBO/CLO	996,290.11	0.13	Floring Rate	55.00	54,795,955.89
59020VAZ6	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-ARI Class MS	Residential Sub-Prune MBS	3,750,000,00	0.50	Floating Rate	37.00	138,750,000.00
590200.617	MERRILL LYNCH MORTGAGE INVESTORS TRUST 2006-WMC2 Class M6	Residential Sub-Frame MBS	4,000,000.00	0.54	Floreing Rate	58.00	232,000,000.00
600804/014	MILLERTON ILHIGH GRADE ABS CDO, LTD. Class A2	High-Diversity CBO/CLO	3,500,000.00	0.47	Floring Rate	45.00	157,501,000.00
600804AC2	MILLERTON II HIGH GRADE ABS CDO, LTD. Class B	High-Diversity CBO/CLO	3,300,000.00	0.47	Floring Rate	57.00	199,500,000.00
612181AU7	MONTAUK POINT CDO II, LTD Class A-2	High-Divenity CBO/CLO	2,500,000.00	0.33	Floring Rate	53.00	132,500,000.00
612181AC1	MONTAUK POINT CDO II, LTD Class AU	High-Diversity CBO/CLO	3,250,000.00	0.43	Floring Rate	42.00	136,500,000.00
612181A36	MONTAUK POINT CDO II, LTD Class A4	High-Diversity CHO/CLO	2,000,000.00	0.27	Floring Rate	145.00	290,000,000.00
617431EL9	MORGAN STANLEY CAPITAL I TRUST 2006-NC2 Class M5	Residential Sub-Frime MBS	2,500,000.00	0.33	Florring Rate	53.00	132,500,000.00
61749GAK8	MORGAN STANLEY HOME EQUITY LOAN TRUST 2006-3 Class M6	Residential Sub-Frame MBS	2,000,000.00	0.27	Floring Rate	30.00	100,000,000.00
63860EAK5	NATIONSTAR HOME EQUITY LOAN TRUST 2007-A Class M6	Residential A MBS	3,125,000.00	0.42	Floring Rate	45.00	140,625,000.00
64069LAC1	NEPTUNE CDO CORPORATION 2007-4A Class B	High-Diversity CBO/CLO	5,000,000.00	0.67	Floring Kete	70.00	350,000,000.00
64069E.AB3	NEPTUNE CDO CORPORATION 2007-4A Class AZ	High-Diversity CBO/CLO	15,000,000.00	2.01	Floating Rate	56.00	\$40,000,000.00
64352VQ/V6	NEW CENTURY HOME EQUITY LOAN TRUST 2006-1 Closs M3	Residential Mid-Prime MBS	5,000,000.00	0.67	Floring Rate	38.00	190,000,000.00
65106AAT0	NEWCASTLE MORTGAGE SECURITIES TRUST 2006-1 Class MIS	Residential Sub-Frame MBS	2,500,000.00	0.33	Floring Rate	57.00	142,500,000.00
669814AK4	NOVASTAR HOME BOUTTY LOAN TRUST 2006-1 Class MS	Home Equity	5,000,000.00	0.67	Floating Rate	53.00	265,000,000.00
6757MIAE2	OCTONION CDO LTD 2007-IA Class B	High-Diversity CBO/CLO	3,500,000.00	0.47	Florting Rate	200.00	700,000,000.00
6757MIAC6	OCTONION CDO LTD. 2007-IA Class A2	High-Diversity CBO/CLO	10,000,000.00	1.34	Floring Rate	50.00	500,000,000.00
68383NEP0	OPTEUM MORTGAGE ACCEPTANCE CORP 2006-1 Class MS	Residential Prime MBS	2,179,000.00	0.29	Floring Rate	54.00	117,666,000.00
68383NDW0	OPTEUM MORTGAGE ACCEPTANCE CORP 2016-1 Claw TACI	Residential Frame MRS	5,000,000.00	0.67	Floring Rate	30.00	150,000,000.00
68383NEG4	OPTEUM MORTGAGE ACCEPTANCE CORP 2006-1 Class M6	Revidential Prune MBS	1,803,000.00	0.24	Floring Rate	60.00	108,180,000.00
68571WAC9	ORCHID STRUCTURED FINANCE CDO III, LTD. Class A2	High-Diversity CBO/CLO	9,962,760.91	1.33	Floring Rate	50.00	498,138,045.50
6863DQAF4	ORION 2006-2 LTD, Class C1	High-Diversity CBO/CLO	3,500,000.00	0.47	Floring Rate	150.00	525,000,000.00
68630QAD9	ORION 2006-2 LTD. Class B1	High-Diversity CBO/CLO	10,000,000.00	1.34	Floring Rate	54.00	540,000,000.00
69121PEB5	OWNIT MORTGAGE LOAN TRUST 2006-3 Class M3	Residental Sub-Prime MBS	2,803,000.00	0.38	Floating Rate	37.110	103,711,000.00
74782XAC1	PYXIS ABS CDO, LTD 2007-1A Class AZ	High-Diversity CBO/CLO	5,000,000.00	0.67	Floating Rate	55.00	275,000,000.00
76112B2U3	RAAC SERIES 2006-RPI TRUST Close A2	Residential Sub-Prime MIS	5,000,000.00	0.67	Floating Rate	35.00	175,000,000.00
751020AC2	RAIT CRE CDO LLTD. Class B	CMBS Conduct	6,000,000.00	0.80	Floring Rate	45.00	270,000,000.00

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Weighted Average Spread As of March 14, 2007

Status Result Trigger Variance Weighted Average Spread NA 58.18 54.00 4.18

ISIN / CUSIP	Issuer / Obligation	Specified Type	Principal Balance	% of NOPCB	Coupon Type	Spread	Weighting
751020AE8	RAIT CRE CDO LLTD. Class D	CMBS Conduit	2,000,000.00	0.27	Floring Rate	70.00	140,000,000.00
751020AF5	RAIT CRE COO ILTO Clos E	CMBS Conduit	2,000,000.00	0.27	Floating Rate	\$5.00	170,000,000.00
75115FAG5	RESIDENTIAL ACCREDIT LOANS, INC. 2006-QOS Class M2	Residential Prime MRB	4,001,232.38	0.54	Photing Rate	41.00	164,051,347.42
75115EAF7	RESIDENTIAL ACCREDIT LOANS, INC. 2006-QOS Class MI	Residential Prime MBS	4,001,232.38	0.54	Floring Rate	39.00	156,048,842.66
761128204	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Class M3	Residential Sub-Frame MBS	1,500,000.00	0.20	Floring Rate	43.00	64,500,000.00
761128262	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Clas M4	Residential Sub-Prime MBS	1,500,000.00	0.20	Floring Rate	51.00	76,500,000.00
761120296	RESIDENTIAL ASSET MORTGAGE PRODUCTS 2006-RS2 Class M2	Residential Sub-Frime MBS	2,000,000.00	0.27	Plosting Rate	40.00	90,000,000.00
75406AAJE	RESIDENTIAL ASSET SECURITIES CORP 2006-EMBG Class M6	Residential Mid-Prime MBS	1,000,000.00	0.13	Floating Rate	499.00	69,000,000.00
75406AAF6	RESIDENTIAL ASSET SECURITIES CORP 2006-EMDC2 Class MS	Residential Mid-Prime MES	1,000,000.00	0.13	Floring Rate	44.00	44,000,000.00
76115ACG4	RESIDENTIAL ASSET SECURITIES CORP 2006-EMX3 Class M-6	Residential Sub-Prime MBS	5,000,000.00	0.67	Floring Rate	55.00	275,000,000.00
74924UA814	RESIDENTIAL ASSET SECURITIES CORP 2006-EMOS Class MS	Residential Sub-Prime MBS	8,000,000.00	1.07	Flooring Rate	34.00	272,000,000.00
75406BAG2	RESIDENTIAL ASSET SECURITIES CORP 2006-KS2 Class M3	Revidential Sub-Prime MBS	5,000,000.00	0.67	Floring Rate	41.00	205,000,000.00
75406ELAK3	RESIDENTIAL ASSET SECURITIES CORP 2006-KS2 Clion M6	Residential Sub-Prime MBS	5,000,000.00	0.67	Floring Rate	62.00	310,000,000.00
774262AC3	ROCKWALL CDO LTD Class AZL	High-Diversity CBO/CLO	8,000,000.00	1.07	Floreing Rate	65.00	\$20,000,000.00
785779QN4	SACO I TRUST 2006-3 Class M2	Residential Prime MIIS	4,725,000.00	0.63	Floring Rate	45.00	212,625,000.00
78689RAE4	SAGITTARIUS CIO LTD 2007-1A Class B	High-Diversity CBO/CLO	2,000,000.00	0.27	Floating Kelz	57.00	114,000,000.00
78689KAC9	SAGITYARIUS CDO LTD 2007-1A Class A	High-Diversity CBO/CLO	7,500,000.00	1.00	Floring Rate	47.00	352,500,000.00
13780AK4	SECURITIZED ASSET BACKED RECEIVABLES 2007-NC2 Class M6	Residential A MRS	1,514,000.00	0.20	Floring Rate	44.00	66,616,000.00
18795/1802	SG MORTGAGE SECURITIES TRUST 2006-FRET Class M6	Residential Sub-Frame MBS	2,000,000.00	0.27	Floating Rate	60.00	120,000,000.00
K187954AZ2	SG MORTGAGE SECURITIES TRUST 2006-FREI Class M3	Residential Sub-Prime MBS	2,000,000.00	0.27	Floring Rate	37.00	74,000,000.00
K2442VAD7	SHERWOOD FUNDING CDO 2006-3A A3	High-Diversity CBO/CLO	3,500,000.00	0.47	Floating Rate	155.00	542,500,000.00
(Y30A1196	SOUNDVIEW HOME EQUITY LOAN TRUST 2006-OPT1 Class A4	Residential Sub-Prime MBS	1,000,000.00	0.13	Floating Rate	30.00	30,000,000.00
G61154LE6	SOUNDVIEW HOME SQUITY LOAN TRUST 2006-OPT1 Class M5	Residential Sub-Prime MBS	4,000,000.00	0.54	Floating Rate	70.00	280,000,000.00
H2SIPLCI	SPECIALTY UNDERWRITING & RESIDENTIAL FIN 2006-ABI Class Mis-	Residential Prime MBS	1,000,000.00	0.13	Florting Rate	69.00	69,000,000.00
84751PLB3	SPECIALTY UNDERWRITING & RESIDENTIAL FIN 2006-ABI Class M5	Residential Prime MBS	1,000,000.00	0.13	Floating Rate	59.00	.59,000,000.00
65358ED37	STRUCTURED ASSET INVESTMENT LOAN TRUST 2006-BNC1 Class M2	Residential Sub-Prime MBS	4,000,000.00	0.54	Floating Rate	44.00	176,000,000.00
96359XAL7	STRUCTURED ASSET SECURITIES CORP 2005-AMI Class Mi)	Home Equity	4,000,000.00	0.54	Floating Rate	52.00	208,000,000.00
6535PYAP6	STRUCTURED ASSET SECURTHES CORP 2006-BC1 Class M6	Residential Sub-Prime MBS	5,000,000.00	0.67	Floating Rate	55.00	275,000,000.00
K7331AAF1	TABERNA PREFERRED FUNDING VILITO, Class C	Asset Backed Security	5,000,000.00	0.67	Floating Rate	70.00	350,000,000.00
173315AB1	TABERNA PREFERRED FUNDING VILLTD. Class ATLB	Asset Backed Security	16,000,000.00	1.34	Flowing Rate	50.00	500,000,000.00
17337YAC0	TABS 2006-6 LTD. Class A2	High-Diversity CBO/CLO	5,000,000.00	0.67	Floating Rate	55.00	275,000,000.00
8651RAB3	TIERRA ALTA FUNDING L'LTD-Class AZ	High-Diversity CBO/CLO	5,000,000,00	0.67	Floating Rate	53.00	265,000,000.00
8651RAC1	TIERRA ALTA FUNDING I, LTD. Class A3A	High-Diversity CBO/CLO	5,000,000.00	0.67	Flowing Rate	62.00	310,000,000.00
9909AAE5	TRUCADIA CDO 2006-6, LTD. Class A3L.	High-Diversity CBO/CLO	4,000,000.00	0.54	Floring Rate	170.00	680,000,000.00
89W9AAD7	TRICADIA CDO 2006-6, LTD. Class AZL	High-Divenity CBO/CLO	7,000,000.00	0.94	Floring Rate	75.00	525,000,000.00
25338AD7	VERTICAL ABS CDO 2006-2, LTD. Class A3	High-Diversity CBO/CLO	5,000,000.00	0.67	Floring Rate	145 (0)	725,000,000.00
2534YAC1	VERTICAL COO LTD CLASS AT	High-Diversity CBO/CLO	5,000,000.00	0.67	Floating Rate	75.00	325,000,000.00
928637AET	VOLANS FUNDING LTD CLASS C	High-Diversity CHO-CLO	3,500,000:00	0.47	Floating Rate	275.00	962,500,000.00
92925DAK6	WAMU MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR17 Class B2	Residential Prime MBS	6,983,761.36	0.93	Floating Rate	40.00	279,350,454.32

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Weighted Average Spread As of March 14, 2007

Status

Result

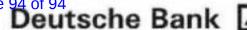
Trigger

Weighted Aver	rage Spread	N/A	58.18	54.00	4.18					
ISIN / CUSIP	bsuer / Obligation				Specified Type	Principal Balance	% of NOPCB	Coupon Type	Spread	Weighting
92925CHW8	WAMU MORTUAGE PASS-THROUGH CERTIFICATES 2006-HET Class MD			MILE DE	Residential Sub-Frame MBS	2,068,000.00	0.28	Floating Rate	36.00	78,584,000.00
94769WAE3	WEBSTER CDO 2006-1A LTD Class A2L				High-Diversity CBO/CLO	1,500,000.00	0.20	Finsting Rate	54.00	81,000,000.00
94769WAG8	WEBSTER CDO 2006-IA LTD Class A3L				High-Diversity CBO/CLO	3,500,000.00	0.47	Floating Rate	145.00	507,500,000.00
956315ADT	WEST TRADE FUNDING CDO LLTD. Class	4 B			High-Diversity CBO/CLO	4,942,306.56	0.66	Floating Rate	59.00	291,596,086.73
939346AR5	WMALT MORTGAGE PASS-THROUGH C	ERTIFICATES 2006	AR9 Class B2		Residential Prime MBS	9,994,756.83	1.34	Floating Rate	42.00	419,779,786.86
						\$734,849,563.13	98.33%		-	542,752,451,769.96

Variance

Silver Elms CDO Plc Notice As of March 14, 2007

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Description	Action	
(xx) the breach of any covenant, representation or warranty by any party to the Indenture or the Collateral Management Agreement since the last Monthly Report as to which the Collateral Manager has knowledge or has been notified in writing, if any.	NONE	
(xxi) the termination or change of any party to the Indenture or the Collateral Management Agreement as to which the Collateral Manager has knowledge or has been notified in writing, if any:	NONE	
(xxii) the amendment or waiver of any provision of the Indenture or the Collateral Management Agreement as to which the Collateral Management has knowledge or has been notified in writing, if any; and	NONE	